



# Currency Futures & Options Weekly Statistics

From: 04/07/2011 To: 05/07/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.04320	9.07860	0
04/07/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.04200	1.08000	0
04/07/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00100	0.00200	0
04/07/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	0.99300	1.03000	0
04/07/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00200	0.00200	0
04/07/2011	\$ / R On 19-September-11	5.85	C	Foreign Exchange Future	0.94300	0.00000	0
04/07/2011	\$ / R On 19-September-11	5.85	P	Foreign Exchange Future	0.00200	0.00000	0
04/07/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	0.95400	0.99200	0
04/07/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.02000	0.02100	0
04/07/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	0.90900	0.00000	0
04/07/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.02500	0.00000	0
04/07/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	0.77600	0.81400	0
04/07/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.04200	0.04300	5,000
04/07/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.69300	0.72900	0
04/07/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.05900	0.05800	0
04/07/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	0.65200	0.68800	0
04/07/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.06800	0.06700	0
04/07/2011	\$ / R On 19-December-11	6.35	C	Foreign Exchange Future	0.61300	0.64900	0
04/07/2011	\$ / R On 19-December-11	6.35	P	Foreign Exchange Future	0.07900	0.07800	0
04/07/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.57500	0.61000	0
04/07/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.09100	0.08900	0
04/07/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.53900	0.57300	0
04/07/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.10500	0.10200	0
04/07/2011	\$ / R On 19-September-11	6.55	C	Foreign Exchange Future	0.32200	0.35600	0
04/07/2011	\$ / R On 19-September-11	6.55	P	Foreign Exchange Future	0.08100	0.07800	8,880
04/07/2011	\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.28800	0.32000	6,060
04/07/2011	\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.09700	0.09200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.53300	0.56000	0
04/07/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.20300	0.19500	0
04/07/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.50300	0.52900	0
04/07/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.22300	0.21400	0
04/07/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.47400	0.49900	0
04/07/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.24400	0.23400	0
04/07/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.44600	0.47000	0
04/07/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.26600	0.25500	0
04/07/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.42000	0.44300	0
04/07/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.29000	0.27800	0
04/07/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.13600	0.15900	6,000
04/07/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.24500	0.23100	10,000
04/07/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.12100	0.14200	0
04/07/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.28000	0.26400	0
04/07/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.35300	0.37300	0
04/07/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.35900	0.34400	0
04/07/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.34700	0.36700	0
04/07/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.36700	0.35200	1,000
04/07/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.33300	0.35300	0
04/07/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.38900	0.37400	0
04/07/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.31600	0.33400	0
04/07/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.42200	0.40500	0
04/07/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.31100	0.32900	0
04/07/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.43100	0.41400	0
04/07/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.51500	0.53700	13,000
04/07/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.47100	0.45500	0
04/07/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.49400	0.51400	0
04/07/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.50000	0.48200	0
04/07/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.47500	0.49500	0
04/07/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.53100	0.51300	0
04/07/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.45800	0.47700	11,000
04/07/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.56400	0.54500	0
04/07/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.14400	0.16100	0
04/07/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.61000	0.59000	0
04/07/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.22600	0.24000	0
04/07/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.64600	0.62500	0
04/07/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.21500	0.22800	0
04/07/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.68500	0.66300	0
04/07/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.11900	0.13300	500
04/07/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.73500	0.71200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.19400	0.20700	0
04/07/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.76400	0.74200	0
04/07/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.02800	0.03800	200
04/07/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.83700	0.81000	0
04/07/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.44400	0.46100	0
04/07/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.79300	0.77200	0
04/07/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.43000	0.44700	0
04/07/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.82900	0.80800	0
04/07/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.41600	0.43300	0
04/07/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.86500	0.84400	0
04/07/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.01900	0.02700	15,000
04/07/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	1.02800	0.99900	0
04/07/2011	\$ / R On 19-December-11	7.90	C	Foreign Exchange Future	0.07300	0.08300	0
04/07/2011	\$ / R On 19-December-11	7.90	P	Foreign Exchange Future	1.08900	1.06200	0
04/07/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.13300	0.14200	0
04/07/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	1.10300	1.07700	0
04/07/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.18000	1.20200	200
04/07/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.89300	0.88000	0
04/07/2011	\$ / R On 19-December-11	8.05	C	Foreign Exchange Future	0.06200	0.07100	0
04/07/2011	\$ / R On 19-December-11	8.05	P	Foreign Exchange Future	1.22800	1.20000	0
04/07/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.01200	0.01700	0
04/07/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.32100	1.28900	0
04/07/2011	\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.01100	0.01600	0
04/07/2011	\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	1.37000	1.33800	0
04/07/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.09900	0.10600	0
04/07/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.41900	1.39100	0
04/07/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.09500	0.10200	0
04/07/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.46500	1.43700	0
04/07/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.02000	1.03900	0
04/07/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.18300	1.16700	0
04/07/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.00400	1.02300	0
04/07/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.21700	1.20100	0
04/07/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	0.98900	1.00700	0
04/07/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.25200	1.23500	0
04/07/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.37700	1.39400	0
04/07/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.48400	1.46500	0
04/07/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.36100	1.37800	0
04/07/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.51800	1.49900	0
04/07/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.34600	1.36200	0
04/07/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.55300	1.53300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00200	0
04/07/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	3.00900	2.97400	0
04/07/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	6.88400	6.92060	20
04/07/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.25218	0.27533	0
04/07/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.31818	0.30473	0
04/07/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.23479	0.25698	0
04/07/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.35079	0.33638	0
04/07/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.21867	0.23992	0
04/07/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.38467	0.36932	0
04/07/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.08484	0.10262	0
04/07/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.39354	0.37502	0
04/07/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.07552	0.09219	0
04/07/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.43422	0.41459	0
04/07/2011	£ / R On 18-June-12			Foreign Exchange Future	11.32510	11.37290	0
04/07/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	0.71800	0.76600	0
04/07/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.18500	0.18600	0
04/07/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.39100	0.43100	0
04/07/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.14500	0.13800	0
04/07/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	0.59000	0.64100	0
04/07/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.25700	0.26100	0
04/07/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	0.32800	0.36600	0
04/07/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.18200	0.17300	0
04/07/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.27000	0.30700	0
04/07/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.22400	0.21400	630
04/07/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.67500	0.70500	0
04/07/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.40100	0.38700	0
04/07/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.22400	0.25400	0
04/07/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.27800	0.26100	1,200
04/07/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.62200	0.65100	0
04/07/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.44800	0.43300	0
04/07/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.57300	0.60000	0
04/07/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.49900	0.48200	0
04/07/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.15500	0.17900	0
04/07/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.40900	0.38600	0
04/07/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.14200	0.16400	1,200
04/07/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.44600	0.42100	0
04/07/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.12900	0.15000	0
04/07/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.48300	0.45700	0
04/07/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.31200	0.35800	0
04/07/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.57900	0.57800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	0.47100	0.49300	0
04/07/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.64700	0.62500	0
04/07/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.45300	0.47400	0
04/07/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.67900	0.65600	0
04/07/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.43600	0.45700	0
04/07/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.71200	0.68900	0
04/07/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.42000	0.44000	0
04/07/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.74600	0.72200	0
04/07/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.40400	0.42300	0
04/07/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.78000	0.75500	0
04/07/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.22800	0.26100	0
04/07/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.79500	0.78100	0
04/07/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.21700	0.24800	0
04/07/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.83400	0.81800	0
04/07/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.36100	0.37800	0
04/07/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.88700	0.86000	0
04/07/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.19600	0.22300	0
04/07/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.91300	0.89300	0
04/07/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.47500	0.49400	0
04/07/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.95000	0.92100	0
04/07/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.46000	0.47900	0
04/07/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.98500	0.95600	0
04/07/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.44600	0.46400	0
04/07/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	1.02100	0.99100	0
04/07/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.02700	0.03300	0
04/07/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.23100	1.19000	200
04/07/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.12400	0.13600	0
04/07/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.29100	1.25600	250
04/07/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.23000	0.24200	0
04/07/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	1.35600	1.32400	0
04/07/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.08530	0.08560	0
04/07/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.01539	0.01569	0
04/07/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00009	0.00009	0
04/07/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.00695	0.00718	0
04/07/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00165	0.00158	0
04/07/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00273	0.00285	0
04/07/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00743	0.00725	0
04/07/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/07/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41590	11.41560	0
04/07/2011	€ / R On 19-March-12			Foreign Exchange Future	10.04710	10.07890	5,003

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.12800	1.15900	0
04/07/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.08100	0.08000	0
04/07/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.08500	1.11600	0
04/07/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.08800	0.08700	0
04/07/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	0.74400	0.77400	0
04/07/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.10400	0.10000	0
04/07/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	0.67000	0.69800	0
04/07/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.13000	0.12400	0
04/07/2011	€ / R On 19-December-11	9.55	C	Foreign Exchange Future	0.56600	0.59200	0
04/07/2011	€ / R On 19-December-11	9.55	P	Foreign Exchange Future	0.17600	0.16800	0
04/07/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.34900	0.37700	0
04/07/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.11500	0.10900	2,065
04/07/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.31600	0.34300	0
04/07/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.13200	0.12500	0
04/07/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.28500	0.31000	0
04/07/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.15100	0.14200	0
04/07/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.44400	0.46700	0
04/07/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.25400	0.24300	0
04/07/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.56600	0.59100	0
04/07/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.31900	0.31200	0
04/07/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.39000	0.41100	0
04/07/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.30000	0.28700	0
04/07/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.51300	0.53500	0
04/07/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.36600	0.35600	0
04/07/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.32100	0.33900	0
04/07/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.38100	0.36500	0
04/07/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.43900	0.46000	0
04/07/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.44200	0.43100	0
04/07/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.41900	0.43900	0
04/07/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.47200	0.46000	0
04/07/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.40100	0.42000	0
04/07/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.50400	0.49100	0
04/07/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.36600	0.38400	0
04/07/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.56900	0.55500	0
04/07/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.05800	0.06700	3,590
04/07/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.62400	0.59900	0
04/07/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.04100	0.04800	0
04/07/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.75700	0.73000	0
04/07/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.26700	0.28100	0
04/07/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.82000	0.80200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.03200	0.03800	0
04/07/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.84800	0.82000	0
04/07/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.26450	8.25820	0
04/07/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.06500	1.10600	0
04/07/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01800	0.01800	0
04/07/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.66500	0.70500	0
04/07/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.03700	0.03300	0
04/07/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.62300	0.66200	0
04/07/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.04500	0.04000	0
04/07/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.58100	0.62000	0
04/07/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.05300	0.04800	0
04/07/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.48700	0.52900	0
04/07/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.02600	0.02300	0
04/07/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.44300	0.48400	0
04/07/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.03200	0.02800	0
04/07/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.44800	0.47800	0
04/07/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.15100	0.14000	0
04/07/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.41500	0.44500	0
04/07/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.16800	0.15700	0
04/07/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.20800	0.24300	0
04/07/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.09700	0.08700	0
04/07/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.17600	0.20900	0
04/07/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.11500	0.10300	0
04/07/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.30000	0.32600	0
04/07/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.25300	0.23800	0
04/07/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.42100	1.41800	0
04/07/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.40700	0.41000	0
04/07/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.39300	1.38900	0
04/07/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.42900	0.43100	0
04/07/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.36500	1.36100	0
04/07/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.45100	0.45300	0
04/07/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.22000	0.23700	0
04/07/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.37300	0.34900	0
04/07/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.20400	0.22000	0
04/07/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.40700	0.38200	0
04/07/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.12700	0.14500	0
04/07/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.39900	0.37300	0
04/07/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.04700	0.05800	0
04/07/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.38600	0.35200	0
04/07/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.13000	0.14000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.63300	0.60200	0
04/07/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.01300	0.01600	0
04/07/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.75200	0.71000	0
04/07/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.01100	0.01400	0
04/07/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.80000	0.75800	0
04/07/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.00900	0.01200	0
04/07/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.84800	0.80600	0
04/07/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00700	0.00900	0
04/07/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.94600	0.90300	0
04/07/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.12970	7.16080	0
04/07/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.47000	0.50100	0
04/07/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.02000	0.02000	0
04/07/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.42900	0.45700	0
04/07/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.09900	0.09600	0
04/07/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.39400	0.42100	0
04/07/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.11400	0.11000	0
04/07/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.36000	0.38600	0
04/07/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.13000	0.12500	0
04/07/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.19800	0.21700	0
04/07/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.26800	0.25600	0
04/07/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.18000	0.19800	0
04/07/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.30000	0.28700	0
04/07/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.16400	0.18100	0
04/07/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.33400	0.32000	0
04/07/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.13500	0.15100	0
04/07/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.40500	0.39000	0
04/07/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.12300	0.13800	0
04/07/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.44300	0.42700	0
04/07/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.02200	0.02900	0
04/07/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.52200	0.49800	0
04/07/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.09300	0.10500	0
04/07/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.56300	0.54400	0
04/07/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.08500	0.09600	0
04/07/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.60500	0.58500	0
04/07/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.01000	0.01400	0
04/07/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.71000	0.68300	0
04/07/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.00800	0.01200	0
04/07/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.75800	0.73100	0
04/07/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.00700	0.01000	0
04/07/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.80700	0.77900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00500	0.00700	0
04/07/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.90500	0.87600	0
04/07/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.03880	0.03550	22,388
04/07/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.09160	0.10200	21,898
04/07/2011	CHF / R On 19-December-11			Foreign Exchange Future	8.11950	8.16630	25
04/07/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.47600	0.51600	0
04/07/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.07200	0.06600	0
04/07/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	0.60000	0.63700	0
04/07/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.13100	0.12100	0
04/07/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.40200	0.44000	0
04/07/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.09800	0.09000	0
04/07/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	0.53500	0.56900	0
04/07/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.16600	0.15300	0
04/07/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	0.33400	0.37000	0
04/07/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.13000	0.12000	0
04/07/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	0.30200	0.33700	0
04/07/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.14800	0.13700	0
04/07/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.44600	0.47700	0
04/07/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.22700	0.21100	0
04/07/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.39300	0.42200	0
04/07/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.27400	0.25600	0
04/07/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.32500	0.34900	0
04/07/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.35600	0.33300	0
04/07/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.28800	0.31000	0
04/07/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.41900	0.39400	0
04/07/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.27100	0.29200	0
04/07/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.45200	0.42600	0
04/07/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.25500	0.27500	0
04/07/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.48600	0.45900	0
04/07/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.09300	0.10900	0
04/07/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.48900	0.45900	0
04/07/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.22600	0.24400	0
04/07/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.55700	0.52800	0
04/07/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.21200	0.23000	0
04/07/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.59300	0.56400	0
04/07/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.20000	0.21600	0
04/07/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.63100	0.60000	0
04/07/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.18800	0.20400	0
04/07/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.66900	0.63800	0
04/07/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.16700	0.18100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.74800	0.71500	0
04/07/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.14900	0.16100	0
04/07/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.83000	0.79500	0
04/07/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.03400	0.04100	0
04/07/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.88000	0.84100	0
04/07/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.13300	0.14400	0
04/07/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.91400	0.87800	0
04/07/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.12500	0.13600	0
04/07/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.95600	0.92000	0
04/07/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.02400	0.03000	0
04/07/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	1.02000	0.98000	0
04/07/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.02200	0.02700	0
04/07/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	1.06800	1.02700	0
04/07/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.02000	0.02400	0
04/07/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	1.11600	1.07400	0
04/07/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.10000	0.10900	0
04/07/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	1.13100	1.09300	0
04/07/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.09500	0.10300	0
04/07/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	1.17600	1.13700	0
04/07/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.01400	0.01700	0
04/07/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	1.26000	1.21700	0
04/07/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.07700	0.08400	0
04/07/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	1.35800	1.31800	0
04/07/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.07300	0.08000	0
04/07/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	1.40400	1.36400	0
04/07/2011	RAIN On 19-September-11			Foreign Exchange Future	13,865.40000	13,922.07000	0
04/07/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.06980	1.07460	0
04/07/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.05130	0.05500	0
04/07/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.03150	0.03040	0
04/07/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.03140	0.03410	0
04/07/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.06160	0.05950	0
04/07/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.01940	0.02140	0
04/07/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.09960	0.09680	0
05/07/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.05820	9.04320	0
05/07/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.10700	0.00000	0
05/07/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00100	0.00000	0
05/07/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.05700	1.04200	0
05/07/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
05/07/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	1.00700	0.99300	0
05/07/2011	\$ / R On 19-September-11	5.80	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
05/07/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.06300	0.00000	0
05/07/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.01400	0.00000	0
05/07/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	0.96800	0.95400	0
05/07/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.01900	0.02000	0
05/07/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	0.92300	0.90900	0
05/07/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.02400	0.02500	0
05/07/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	0.78900	0.77600	0
05/07/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.04000	0.04200	5,000
05/07/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.70500	0.69300	0
05/07/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.05600	0.05900	0
05/07/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	0.66400	0.65200	0
05/07/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.06500	0.06800	0
05/07/2011	\$ / R On 19-December-11	6.35	C	Foreign Exchange Future	0.62500	0.61300	0
05/07/2011	\$ / R On 19-December-11	6.35	P	Foreign Exchange Future	0.07600	0.07900	0
05/07/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.58600	0.57500	0
05/07/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.08700	0.09100	0
05/07/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.54900	0.53900	0
05/07/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.10000	0.10500	0
05/07/2011	\$ / R On 19-September-11	6.55	C	Foreign Exchange Future	0.33000	0.32200	0
05/07/2011	\$ / R On 19-September-11	6.55	P	Foreign Exchange Future	0.07400	0.08100	8,880
05/07/2011	\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.44500	0.00000	0
05/07/2011	\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.14600	0.00000	0
05/07/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.54100	0.53300	0
05/07/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.19600	0.20300	0
05/07/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.51000	0.50300	0
05/07/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.21500	0.22300	0
05/07/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.48000	0.47400	0
05/07/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.23500	0.24400	0
05/07/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.45200	0.44600	0
05/07/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.25700	0.26600	0
05/07/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.42500	0.42000	0
05/07/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.28000	0.29000	0
05/07/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.13800	0.13600	6,000
05/07/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.23200	0.24500	10,000
05/07/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.12200	0.12100	0
05/07/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.26600	0.28000	0
05/07/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.35700	0.35300	0
05/07/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.34800	0.35900	0
05/07/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.35000	0.34700	0
05/07/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.35500	0.36700	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.33600	0.33300	0
05/07/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.37700	0.38900	0
05/07/2011	\$ / R On 19-September-11	7.05	C	Foreign Exchange Future	0.09600	0.00000	0
05/07/2011	\$ / R On 19-September-11	7.05	P	Foreign Exchange Future	0.34000	0.00000	0
05/07/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.31800	0.31600	0
05/07/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.40900	0.42200	0
05/07/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.31300	0.31100	0
05/07/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.41800	0.43100	0
05/07/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.51800	0.51500	13,000
05/07/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.46300	0.47100	0
05/07/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.49700	0.49400	0
05/07/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.49200	0.50000	0
05/07/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.47800	0.47500	0
05/07/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.52300	0.53100	0
05/07/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.46000	0.45800	11,000
05/07/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.55500	0.56400	0
05/07/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.14600	0.14400	0
05/07/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.59700	0.61000	0
05/07/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.22700	0.22600	0
05/07/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.63200	0.64600	0
05/07/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.21500	0.21500	0
05/07/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.67000	0.68500	0
05/07/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.11900	0.11900	500
05/07/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.72000	0.73500	0
05/07/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.19400	0.19400	0
05/07/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.74900	0.76400	0
05/07/2011	\$ / R On 19-December-11	7.60	C	Foreign Exchange Future	0.10500	0.00000	0
05/07/2011	\$ / R On 19-December-11	7.60	P	Foreign Exchange Future	0.80600	0.00000	0
05/07/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.44200	0.44400	0
05/07/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.78400	0.79300	0
05/07/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.42800	0.43000	0
05/07/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.82000	0.82900	0
05/07/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.41500	0.41600	0
05/07/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.85700	0.86500	0
05/07/2011	\$ / R On 19-December-11	7.80	C	Foreign Exchange Future	0.08200	0.00000	0
05/07/2011	\$ / R On 19-December-11	7.80	P	Foreign Exchange Future	0.98300	0.00000	0
05/07/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.14500	0.00000	0
05/07/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	1.00000	0.00000	0
05/07/2011	\$ / R On 19-December-11	7.90	C	Foreign Exchange Future	0.07300	0.07300	0
05/07/2011	\$ / R On 19-December-11	7.90	P	Foreign Exchange Future	1.07400	1.08900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.13200	0.13300	0
05/07/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	1.08700	1.10300	0
05/07/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.15700	1.18000	200
05/07/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.89600	0.89300	0
05/07/2011	\$ / R On 19-December-11	8.05	C	Foreign Exchange Future	0.06200	0.06200	0
05/07/2011	\$ / R On 19-December-11	8.05	P	Foreign Exchange Future	1.21300	1.22800	0
05/07/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.01100	0.01200	0
05/07/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.30500	1.32100	0
05/07/2011	\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.01000	0.01100	0
05/07/2011	\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	1.35400	1.37000	0
05/07/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.10700	0.00000	0
05/07/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	1.31200	0.00000	0
05/07/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.09800	0.09900	0
05/07/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.40300	1.41900	0
05/07/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.09400	0.09500	0
05/07/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.44900	1.46500	0
05/07/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	0.99800	1.02000	0
05/07/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.18700	1.18300	0
05/07/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	0.98300	1.00400	0
05/07/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.22200	1.21700	0
05/07/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	0.96700	0.98900	0
05/07/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.25600	1.25200	0
05/07/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.37500	1.37700	0
05/07/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.46700	1.48400	0
05/07/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.36000	1.36100	0
05/07/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.50200	1.51800	0
05/07/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.34400	1.34600	0
05/07/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.53600	1.55300	0
05/07/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.99400	3.00900	0
05/07/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	6.89860	6.88400	20
05/07/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.25636	0.25218	0
05/07/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.30776	0.31818	0
05/07/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.23854	0.23479	0
05/07/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.33994	0.35079	0
05/07/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.22202	0.21867	0
05/07/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.37342	0.38467	0
05/07/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.08510	0.08484	0
05/07/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.37940	0.39354	0
05/07/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.07553	0.07552	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.41983	0.43422	0
05/07/2011	£ / R On 18-June-12			Foreign Exchange Future	11.37840	11.32510	0
05/07/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	0.75300	0.71800	0
05/07/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.16800	0.18500	0
05/07/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.42600	0.39100	0
05/07/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.12800	0.14500	0
05/07/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	0.62100	0.59000	0
05/07/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.23600	0.25700	0
05/07/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	0.35900	0.32800	0
05/07/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.16100	0.18200	0
05/07/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.29900	0.27000	0
05/07/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.20100	0.22400	630
05/07/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.70700	0.67500	0
05/07/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.38000	0.40100	0
05/07/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.24500	0.22400	0
05/07/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.24700	0.27800	1,200
05/07/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.65300	0.62200	0
05/07/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.42600	0.44800	0
05/07/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.60200	0.57300	0
05/07/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.47500	0.49900	0
05/07/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.17100	0.15500	0
05/07/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.37300	0.40900	0
05/07/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.15600	0.14200	1,200
05/07/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.40800	0.44600	0
05/07/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.14200	0.12900	0
05/07/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.44400	0.48300	0
05/07/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.32800	0.31200	0
05/07/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.54300	0.57900	0
05/07/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	0.49200	0.47100	0
05/07/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.61500	0.64700	0
05/07/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.47300	0.45300	0
05/07/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.64600	0.67900	0
05/07/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.45600	0.43600	0
05/07/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.67900	0.71200	0
05/07/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.43900	0.42000	0
05/07/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.71200	0.74600	0
05/07/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.42200	0.40400	0
05/07/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.74500	0.78000	0
05/07/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.24000	0.22800	0
05/07/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.75500	0.79500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.22800	0.21700	0
05/07/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.79300	0.83400	0
05/07/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.37600	0.36100	0
05/07/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.84900	0.88700	0
05/07/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.20500	0.19600	0
05/07/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.87000	0.91300	0
05/07/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.49100	0.47500	0
05/07/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.91300	0.95000	0
05/07/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.47600	0.46000	0
05/07/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.94800	0.98500	0
05/07/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.46200	0.44600	0
05/07/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.98400	1.02100	0
05/07/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.02900	0.02700	0
05/07/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.18100	1.23100	200
05/07/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.12900	0.12400	0
05/07/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.24400	1.29100	250
05/07/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.24000	0.23000	0
05/07/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	1.31300	1.35600	0
05/07/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.08520	0.08530	0
05/07/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.01544	0.01539	0
05/07/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00024	0.00009	0
05/07/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.00726	0.00695	0
05/07/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00206	0.00165	0
05/07/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00295	0.00273	0
05/07/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00775	0.00743	0
05/07/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41600	11.41590	0
05/07/2011	€ / R On 19-March-12			Foreign Exchange Future	10.03680	10.04710	5,003
05/07/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.12000	1.12800	0
05/07/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.08300	0.08100	0
05/07/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.07600	1.08500	0
05/07/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.08900	0.08800	0
05/07/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	0.73600	0.74400	0
05/07/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.10700	0.10400	0
05/07/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	0.66200	0.67000	0
05/07/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.13300	0.13000	0
05/07/2011	€ / R On 19-December-11	9.55	C	Foreign Exchange Future	0.55900	0.56600	0
05/07/2011	€ / R On 19-December-11	9.55	P	Foreign Exchange Future	0.18000	0.17600	0
05/07/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.34000	0.34900	0
05/07/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.11600	0.11500	2,065

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.30700	0.31600	0
05/07/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.13300	0.13200	0
05/07/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.27600	0.28500	0
05/07/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.15200	0.15100	0
05/07/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.43800	0.44400	0
05/07/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.25900	0.25400	0
05/07/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.56100	0.56600	0
05/07/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.32400	0.31900	0
05/07/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.38500	0.39000	0
05/07/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.30600	0.30000	0
05/07/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.50700	0.51300	0
05/07/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.37000	0.36600	0
05/07/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.31600	0.32100	0
05/07/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.38700	0.38100	0
05/07/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.43400	0.43900	0
05/07/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.44700	0.44200	0
05/07/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.41500	0.41900	0
05/07/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.47800	0.47200	0
05/07/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.39600	0.40100	0
05/07/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.50900	0.50400	0
05/07/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.36100	0.36600	0
05/07/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.57400	0.56900	0
05/07/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.05400	0.05800	3,590
05/07/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.63000	0.62400	0
05/07/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.03800	0.04100	0
05/07/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.76400	0.75700	0
05/07/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.26300	0.26700	0
05/07/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.82600	0.82000	0
05/07/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.03000	0.03200	0
05/07/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.85600	0.84800	0
05/07/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.25960	8.26450	0
05/07/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.06700	1.06500	0
05/07/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01700	0.01800	0
05/07/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.66600	0.66500	0
05/07/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.03700	0.03700	0
05/07/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.62300	0.62300	0
05/07/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.04400	0.04500	0
05/07/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.58200	0.58100	0
05/07/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.05300	0.05300	0
05/07/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.48300	0.48700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.02100	0.02600	0
05/07/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.43800	0.44300	0
05/07/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.02600	0.03200	0
05/07/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.44200	0.44800	0
05/07/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.14200	0.15100	0
05/07/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.40900	0.41500	0
05/07/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.15900	0.16800	0
05/07/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.19800	0.20800	0
05/07/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.08600	0.09700	0
05/07/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.16600	0.17600	0
05/07/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.10400	0.11500	0
05/07/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.29100	0.30000	0
05/07/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.24100	0.25300	0
05/07/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.41700	1.42100	0
05/07/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.40700	0.40700	0
05/07/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.38900	1.39300	0
05/07/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.42900	0.42900	0
05/07/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.36100	1.36500	0
05/07/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.45100	0.45100	0
05/07/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.21000	0.22000	0
05/07/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.36000	0.37300	0
05/07/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.19400	0.20400	0
05/07/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.39400	0.40700	0
05/07/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.12700	0.12700	0
05/07/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.39800	0.39900	0
05/07/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.04000	0.04700	0
05/07/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.37800	0.38600	0
05/07/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.12100	0.13000	0
05/07/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.62100	0.63300	0
05/07/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.01000	0.01300	0
05/07/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.74800	0.75200	0
05/07/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.00800	0.01100	0
05/07/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.79600	0.80000	0
05/07/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.00700	0.00900	0
05/07/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.84500	0.84800	0
05/07/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00500	0.00700	0
05/07/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.94300	0.94600	0
05/07/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.14140	7.12970	0
05/07/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.48100	0.47000	0
05/07/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.01900	0.02000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.43700	0.42900	0
05/07/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.09600	0.09900	0
05/07/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.40100	0.39400	0
05/07/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.11000	0.11400	0
05/07/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.36700	0.36000	0
05/07/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.12600	0.13000	0
05/07/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.20100	0.19800	0
05/07/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.26000	0.26800	0
05/07/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.18300	0.18000	0
05/07/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.29200	0.30000	0
05/07/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.16700	0.16400	0
05/07/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.32600	0.33400	0
05/07/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.13800	0.13500	0
05/07/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.39700	0.40500	0
05/07/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.12500	0.12300	0
05/07/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.43400	0.44300	0
05/07/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.02300	0.02200	0
05/07/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.51100	0.52200	0
05/07/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.09400	0.09300	0
05/07/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.55300	0.56300	0
05/07/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.08600	0.08500	0
05/07/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.59500	0.60500	0
05/07/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.01000	0.01000	0
05/07/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.69800	0.71000	0
05/07/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.00900	0.00800	0
05/07/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.74700	0.75800	0
05/07/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.00700	0.00700	0
05/07/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.79500	0.80700	0
05/07/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00500	0.00500	0
05/07/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.89300	0.90500	0
05/07/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.03880	0.03880	22,388
05/07/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.09530	0.09160	21,898
05/07/2011	CHF / R On 19-December-11			Foreign Exchange Future	8.16870	8.11950	25
05/07/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.51000	0.47600	0
05/07/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.05800	0.07200	0
05/07/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	0.62900	0.60000	0
05/07/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.11000	0.13100	0
05/07/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.43300	0.40200	0
05/07/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.08100	0.09800	0
05/07/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	0.56100	0.53500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.14200	0.16600	0
05/07/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	0.36100	0.33400	0
05/07/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.10900	0.13000	0
05/07/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	0.32700	0.30200	0
05/07/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.12500	0.14800	0
05/07/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.46800	0.44600	0
05/07/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.19900	0.22700	0
05/07/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.41200	0.39300	0
05/07/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.24300	0.27400	0
05/07/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.33900	0.32500	0
05/07/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.32000	0.35600	0
05/07/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.29900	0.28800	0
05/07/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.38000	0.41900	0
05/07/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.28100	0.27100	0
05/07/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.41200	0.45200	0
05/07/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.26400	0.25500	0
05/07/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.44500	0.48600	0
05/07/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.09700	0.09300	0
05/07/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.44500	0.48900	0
05/07/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.23400	0.22600	0
05/07/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.51500	0.55700	0
05/07/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.22000	0.21200	0
05/07/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.55100	0.59300	0
05/07/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.20700	0.20000	0
05/07/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.58800	0.63100	0
05/07/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.19400	0.18800	0
05/07/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.62500	0.66900	0
05/07/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.17200	0.16700	0
05/07/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.70300	0.74800	0
05/07/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.15300	0.14900	0
05/07/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.78400	0.83000	0
05/07/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.03500	0.03400	0
05/07/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.83300	0.88000	0
05/07/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.13600	0.13300	0
05/07/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.86700	0.91400	0
05/07/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.12800	0.12500	0
05/07/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.90900	0.95600	0
05/07/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.02400	0.02400	0
05/07/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.97200	1.02000	0
05/07/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.02200	0.02200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	1.02000	1.06800	0
05/07/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.02000	0.02000	0
05/07/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	1.06800	1.11600	0
05/07/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.10200	0.10000	0
05/07/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	1.08300	1.13100	0
05/07/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.09600	0.09500	0
05/07/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	1.12700	1.17600	0
05/07/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.01400	0.01400	0
05/07/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	1.21200	1.26000	0
05/07/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.07800	0.07700	0
05/07/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	1.30900	1.35800	0
05/07/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.07400	0.07300	0
05/07/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	1.35500	1.40400	0
05/07/2011	RAIN On 19-September-11			Foreign Exchange Future	13,870.85000	13,865.40000	0
05/07/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.07100	1.06980	0
05/07/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.05170	0.05130	0
05/07/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.03070	0.03150	0
05/07/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.03140	0.03140	0
05/07/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.06040	0.06160	0
05/07/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.01930	0.01940	0
05/07/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.09830	0.09960	0
<b>Futures Open Interest</b>							<b>612,420.00</b>
<b>Options Open Interest</b>							<b>198,149.00</b>
<b>Total</b>							<b>810,569.00</b>