



Currency Futures & Options Weekly Statistics

From: 05/12/2011 To: 05/12/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.30960	10.32490	0
05/12/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.14900	2.16600	0
05/12/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	2.04900	2.06600	0
05/12/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.99900	2.01600	0
05/12/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	1.94900	1.96600	0
05/12/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.00700	2.02400	0
05/12/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00400	0.00400	0
05/12/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.95800	1.97400	0
05/12/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00500	0.00400	0
05/12/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.90800	1.92500	0
05/12/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00500	0.00500	0
05/12/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.74900	1.76600	0
05/12/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.69900	1.71600	0
05/12/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.75900	1.77600	0
05/12/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00600	0.00600	0
05/12/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.71000	1.72600	0
05/12/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00700	0.00600	0
05/12/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.66000	1.67700	0
05/12/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00700	0.00700	0
05/12/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.61100	1.62700	0
05/12/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00800	0.00700	2,420

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.56200	1.57800	0
05/12/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00900	0.00800	0
05/12/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.51400	1.53000	0
05/12/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.01100	0.01000	0
05/12/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.46500	1.48200	0
05/12/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.01200	0.01200	0
05/12/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.41700	1.43400	0
05/12/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.01400	0.01400	10,000
05/12/2011	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.50100	1.51700	4,850
05/12/2011	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.04900	0.04900	0
05/12/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.32200	1.33900	0
05/12/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.01900	0.01900	0
05/12/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.27600	1.29300	0
05/12/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.02300	0.02300	0
05/12/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.22900	1.24600	0
05/12/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.02600	0.02600	0
05/12/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.18300	1.20000	0
05/12/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.03000	0.03000	0
05/12/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.15000	1.16700	0
05/12/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.03300	0.03300	0
05/12/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.13700	1.15500	0
05/12/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.03400	0.03500	1,000
05/12/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.10500	1.12200	0
05/12/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.03800	0.03800	0
05/12/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.09200	1.11000	0
05/12/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.03900	0.04000	0
05/12/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.06000	1.07800	0
05/12/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.04300	0.04400	0
05/12/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.04800	1.06600	10,000
05/12/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.04500	0.04600	0
05/12/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.29900	1.31400	16,000
05/12/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.15400	0.15300	0
05/12/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.26100	1.27700	0
05/12/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.16600	0.16600	0
05/12/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.22500	1.24000	0
05/12/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.18000	0.17900	0
05/12/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.18900	1.20500	37,000
05/12/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.19400	0.19400	0
05/12/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.83700	0.85600	0
05/12/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.08400	0.08600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.79800	0.81800	0
05/12/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.09500	0.09800	0
05/12/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.76100	0.78100	0
05/12/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.10800	0.11100	0
05/12/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.72500	0.74600	5,000
05/12/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.12200	0.12600	2,420
05/12/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.69000	0.71100	0
05/12/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.13700	0.14100	0
05/12/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.65700	0.67800	0
05/12/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.15400	0.15800	0
05/12/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.11300	1.13300	0
05/12/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.37900	0.38400	0
05/12/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.08800	1.10700	0
05/12/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.40400	0.40800	0
05/12/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.06300	1.08300	0
05/12/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.42900	0.43400	0
05/12/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.53700	0.56000	0
05/12/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.23400	0.24000	0
05/12/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.51100	0.53400	0
05/12/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.25800	0.26400	0
05/12/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.13200	1.15100	0
05/12/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.56700	0.57000	0
05/12/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.11100	1.13000	0
05/12/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.59600	0.59900	0
05/12/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.03100	2.05100	200
05/12/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.81200	0.81700	0
05/12/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.41800	0.44200	0
05/12/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.36500	0.37200	0
05/12/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.04900	1.07000	0
05/12/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.68400	0.68900	180
05/12/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.37800	0.40200	0
05/12/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.42500	0.43200	0
05/12/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.35900	0.38300	0
05/12/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.45600	0.46300	0
05/12/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.34200	0.36500	0
05/12/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.48900	0.49500	0
05/12/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.32500	0.34900	0
05/12/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.52200	0.52900	200
05/12/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.30900	0.33300	0
05/12/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.55600	0.56300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.29400	0.31700	0
05/12/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.59100	0.59700	0
05/12/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.85600	1.88300	0
05/12/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.08700	1.09900	0
05/12/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.83800	1.86400	0
05/12/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.11900	1.13000	0
05/12/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.82000	1.84400	0
05/12/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.15100	1.16000	0
05/12/2011	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.58200	0.60000	0
05/12/2011	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.88700	0.88900	4,000
05/12/2011	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.40900	0.43200	0
05/12/2011	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.85700	0.86400	0
05/12/2011	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.38300	0.40600	0
05/12/2011	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.93100	0.93800	132
05/12/2011	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.52400	0.54200	0
05/12/2011	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	1.02900	1.03100	1,500
05/12/2011	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.16700	0.18600	100
05/12/2011	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	1.06400	1.06600	0
05/12/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.71600	0.73500	180
05/12/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.35100	1.35400	0
05/12/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.53800	2.55900	0
05/12/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.37800	1.38400	0
05/12/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.52100	2.54100	0
05/12/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.41100	1.41600	0
05/12/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.50400	2.52400	0
05/12/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.44400	1.44900	0
05/12/2011	\$ / R On 19-December-11	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	\$ / R On 19-December-11	10.95	P	Foreign Exchange Future	2.95100	2.93400	0
05/12/2011	\$ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	\$ / R On 19-December-11	11.90	P	Foreign Exchange Future	3.90100	3.88400	0
05/12/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	8.10340	8.11970	729
05/12/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	1.04957	1.06672	0
05/12/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.00057	0.00092	0
05/12/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.99975	1.01695	0
05/12/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.00075	0.00115	0
05/12/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.94999	0.96724	0
05/12/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.00099	0.00144	0
05/12/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.72528	0.74577	0
05/12/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.12188	0.12607	0
05/12/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.69040	0.71131	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.13700	0.14161	0
05/12/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.65667	0.67800	0
05/12/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.15327	0.15830	0
05/12/2011	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.35927	0.38321	80
05/12/2011	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.45587	0.46351	0
05/12/2011	£ / R On 18-June-12			Foreign Exchange Future	12.84190	12.85560	2,853
05/12/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.04700	2.06200	0
05/12/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	1.84700	1.86200	0
05/12/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.83100	1.85100	0
05/12/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.03100	0.03700	0
05/12/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.73400	1.75500	0
05/12/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.03400	0.04100	768
05/12/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.63800	1.65900	0
05/12/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.03800	0.04500	0
05/12/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.25000	1.26500	0
05/12/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.00300	0.00300	0
05/12/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.39900	1.42300	0
05/12/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.04900	0.05900	0
05/12/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.35100	1.37600	0
05/12/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.05100	0.06200	0
05/12/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.30400	1.33000	0
05/12/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.05400	0.06600	0
05/12/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.26200	1.28800	0
05/12/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.06200	0.07400	0
05/12/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.22000	1.24700	0
05/12/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.07000	0.08300	0
05/12/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.95300	0.96900	0
05/12/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.00600	0.00700	0
05/12/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.90400	0.92000	0
05/12/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.00700	0.00800	0
05/12/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.09900	1.12700	0
05/12/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.09900	0.11300	0
05/12/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.80600	0.82200	0
05/12/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.00900	0.01000	0
05/12/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.29900	1.34100	0
05/12/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.25700	0.28500	0
05/12/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.26500	1.30800	0
05/12/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.27300	0.30200	0

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05/12/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.23300	1.27600	0
05/12/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.29100	0.32000	0
05/12/2011	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	0.87900	0.90900	0
05/12/2011	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.17900	0.19500	768
05/12/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.39400	0.41500	0
05/12/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.04700	0.05300	0
05/12/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.69500	0.72700	0
05/12/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.29500	0.31300	0
05/12/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.10440	0.10450	25
05/12/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03270	0.03290	0
05/12/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02447	0.02458	0
05/12/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00007	0.00008	0
05/12/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01488	0.01499	0
05/12/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00048	0.00049	0
05/12/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00736	0.00756	0
05/12/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00296	0.00306	0
05/12/2011	€ / R On 17-September-12			Foreign Exchange Future	11.19240	11.21830	200
05/12/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.94100	1.96600	0
05/12/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.01500	0.01700	0
05/12/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.89300	1.91800	0
05/12/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.01700	0.01900	0
05/12/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.47700	1.50100	0
05/12/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.00100	0.00000	0
05/12/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.37700	1.40100	0
05/12/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.00100	0.00000	0
05/12/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.27700	1.30100	0
05/12/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.00100	0.00000	8,220
05/12/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.41700	1.44400	0
05/12/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.04100	0.04500	0
05/12/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.17700	1.20200	0
05/12/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.00100	0.00100	0
05/12/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.02800	1.05300	0
05/12/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.00200	0.00200	0
05/12/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.18900	1.21800	0
05/12/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.06300	0.06900	0
05/12/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.92900	0.95300	0
05/12/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.00300	0.00200	0
05/12/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.10300	1.13200	0
05/12/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.07700	0.08300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	0.82900	0.85400	0
05/12/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.00300	0.00300	0
05/12/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.78000	0.80500	0
05/12/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.00400	0.00400	0
05/12/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.97900	1.00900	0
05/12/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.10300	0.11000	0
05/12/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.93900	0.96900	0
05/12/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.11300	0.12000	0
05/12/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.89900	0.93000	0
05/12/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.12300	0.13100	0
05/12/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.82300	0.85500	0
05/12/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.14700	0.15600	0
05/12/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.78600	0.81800	0
05/12/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.16000	0.16900	0
05/12/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.99300	1.02900	0
05/12/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.28100	0.29200	0
05/12/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.96000	0.99700	0
05/12/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.29800	0.31000	0
05/12/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.92800	0.96500	0
05/12/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.31600	0.32800	0
05/12/2011	€ / R On 19-December-11	10.50	C	Foreign Exchange Future	0.31700	0.34400	0
05/12/2011	€ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.04100	0.04300	5,700
05/12/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.59300	0.62500	0
05/12/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.26700	0.27600	0
05/12/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.02100	1.04200	0
05/12/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.50400	0.49900	0
05/12/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.99300	1.01300	0
05/12/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.52600	0.52000	0
05/12/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.51200	0.54500	0
05/12/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.33600	0.34600	0
05/12/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.96400	0.98400	0
05/12/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.54700	0.54100	0
05/12/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.43900	0.47200	0
05/12/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.41300	0.42300	0
05/12/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.41800	0.45000	0
05/12/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.44200	0.45100	0
05/12/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.05900	0.08100	8,220
05/12/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.28300	0.28000	0
05/12/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.36000	0.39200	0
05/12/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.53400	0.54300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.02600	0.04100	0
05/12/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.45000	0.44000	0
05/12/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.29500	0.32500	0
05/12/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.66900	0.67600	0
05/12/2011	€ / R On 19-December-11	11.40	C	Foreign Exchange Future	0.01200	0.02000	11,400
05/12/2011	€ / R On 19-December-11	11.40	P	Foreign Exchange Future	0.63600	0.61900	0
05/12/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.24300	0.27100	0
05/12/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.81700	0.82200	0
05/12/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.00500	0.01000	0
05/12/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.82900	0.80900	0
05/12/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.00400	0.00800	0
05/12/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.87800	0.85700	0
05/12/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.19200	0.21700	0
05/12/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.01600	1.01800	0
05/12/2011	€ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00200	0.00300	0
05/12/2011	€ / R On 19-December-11	11.90	P	Foreign Exchange Future	1.12600	1.10200	0
05/12/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.32030	9.31830	0
05/12/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.05000	2.03700	0
05/12/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00400	0.00500	0
05/12/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.62300	1.61000	0
05/12/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.57300	1.56000	0
05/12/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.52300	1.51000	0
05/12/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.31700	1.30700	0
05/12/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.02100	0.02500	0
05/12/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.26900	1.26000	0
05/12/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.02300	0.02800	0
05/12/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.08400	1.07700	0
05/12/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.03800	0.04500	0
05/12/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.44600	2.44400	0
05/12/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.37600	0.37600	0
05/12/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.40600	2.40300	0
05/12/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.38600	0.38500	0
05/12/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.36500	2.36300	0
05/12/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.39500	0.39500	0
05/12/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.90600	0.90200	0
05/12/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.06000	0.07000	0
05/12/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.86300	0.86000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.06700	0.07800	0
05/12/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.72600	0.71500	0
05/12/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.00300	0.00500	0
05/12/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.85900	0.85900	0
05/12/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.18000	0.19300	0
05/12/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.82400	0.82500	0
05/12/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.19500	0.20900	0
05/12/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.79000	0.79100	0
05/12/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.21100	0.22500	0
05/12/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.62800	0.63100	0
05/12/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.13200	0.14900	0
05/12/2011	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.52600	0.53000	0
05/12/2011	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.18000	0.19800	0
05/12/2011	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.63100	0.63600	0
05/12/2011	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.50700	0.52200	0
05/12/2011	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.60800	0.61300	0
05/12/2011	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.53400	0.54900	0
05/12/2011	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.58600	0.59100	0
05/12/2011	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.56200	0.57700	0
05/12/2011	CAD/ R On 19-March-12			Foreign Exchange Future	7.98540	7.97480	0
05/12/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.09900	1.08900	0
05/12/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.04900	1.03900	0
05/12/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.99900	0.98900	0
05/12/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.70000	0.69100	0
05/12/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.00100	0.00200	0
05/12/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.65000	0.64100	0
05/12/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.00100	0.00200	0
05/12/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.60100	0.59100	0
05/12/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.00200	0.00200	0
05/12/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.50200	0.49300	0
05/12/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.00300	0.00400	0
05/12/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.45200	0.44400	0
05/12/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.00300	0.00500	0
05/12/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.57300	0.57200	0
05/12/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.08800	0.09700	0
05/12/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.53500	0.53500	0
05/12/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.10000	0.11000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.49900	0.50100	0
05/12/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.11400	0.12600	0
05/12/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.26500	0.26000	0
05/12/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.01600	0.02100	0
05/12/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.13060	0.13110	12,659
05/12/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.08620	0.09410	18,519
05/12/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.16400	0.16790	12,423
05/12/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.34550	0.36050	100,000
05/12/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.13420	0.13250	100,000
05/12/2011	CF CANDO CAAP On 19-December-11			Can-Do Future	0.19370	0.19550	12,346
05/12/2011	CF CANDO CAAR On 19-December-11			Can-Do Future	0.10540	0.11220	18,750
05/12/2011	CF CANDO CAAS On 31-January-12			Can-Do Future	0.08750	0.08650	12,500
05/12/2011	CF CANDO CAAT On 29-February-12			Can-Do Future	0.07890	0.07760	12,500
05/12/2011	CF CANDO CAAU On 31-January-12			Can-Do Future	0.08090	0.07930	19,481
05/12/2011	CF CANDO CAAV On 29-February-12			Can-Do Future	0.10520	0.10290	12,987
05/12/2011	CHF / R On 19-March-12			Foreign Exchange Future	8.85060	8.89210	25
05/12/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.06900	1.11000	0
05/12/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.00100	0.00000	0
05/12/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	0.96900	1.01100	0
05/12/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
05/12/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.82100	0.86200	0
05/12/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.00300	0.00200	0
05/12/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.72200	0.76300	0
05/12/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.00400	0.00300	0
05/12/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.57500	0.61600	0
05/12/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.00700	0.00600	0
05/12/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.47800	0.51800	0
05/12/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.01000	0.00800	0
05/12/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.43300	0.47000	0
05/12/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.01500	0.01000	0
05/12/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.38900	0.42500	0
05/12/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.02100	0.01500	0
05/12/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.30700	0.34100	0
05/12/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.03900	0.03100	0
05/12/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.26900	0.30200	0
05/12/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.05100	0.04200	0
05/12/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.55500	0.58900	0
05/12/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.25400	0.24700	0
05/12/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.52800	0.56200	0
05/12/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.27700	0.27000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.50300	0.53600	0
05/12/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.30200	0.29400	0
05/12/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.14700	0.17400	0
05/12/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.12900	0.11400	0
05/12/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.10700	0.12900	0
05/12/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.18900	0.16900	0
05/12/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.07800	0.09600	0
05/12/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.26000	0.23600	0
05/12/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.06600	0.08200	0
05/12/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.29800	0.27200	0
05/12/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.03400	0.04500	0
05/12/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.46600	0.43500	0
05/12/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.02900	0.03900	0
05/12/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.51100	0.47900	0
05/12/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.01300	0.01900	0
05/12/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.69500	0.65900	0
05/12/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.01100	0.01600	0
05/12/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.74300	0.70600	0
05/12/2011	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.35490	6.34190	0
05/12/2011	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.38700	0.38500	0
05/12/2011	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.28200	0.29300	0
05/12/2011	NZ\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.08800	0.09200	0
05/12/2011	NZ\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.08100	0.09700	0
05/12/2011	NZ\$ / R On 19-December-11	6.26	C	Foreign Exchange Future	0.08300	0.08700	0
05/12/2011	NZ\$ / R On 19-December-11	6.26	P	Foreign Exchange Future	0.08600	0.10200	0
05/12/2011	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.23400	0.23600	0
05/12/2011	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.19300	0.20800	0
05/12/2011	NZ\$ / R On 19-December-11	6.27	C	Foreign Exchange Future	0.07900	0.08300	0
05/12/2011	NZ\$ / R On 19-December-11	6.27	P	Foreign Exchange Future	0.09200	0.10800	0
05/12/2011	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.22900	0.23200	0
05/12/2011	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.19800	0.21400	0
05/12/2011	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.22400	0.22700	0
05/12/2011	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.20300	0.21900	0
05/12/2011	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.36200	0.36100	0
05/12/2011	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.30700	0.31900	0
05/12/2011	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.33800	0.33800	0
05/12/2011	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.33300	0.34600	0
05/12/2011	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
05/12/2011	PULA / R On 19-December-11	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
05/12/2011	PULA / R On 19-December-11	1.08	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
05/12/2011	PULA / R On 19-December-11	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
05/12/2011	PULA / R On 19-December-11	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
05/12/2011	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	PULA / R On 19-December-11	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	PULA / R On 19-December-11	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
05/12/2011	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
05/12/2011	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
05/12/2011	RAIN On 19-December-11			Foreign Exchange Future	15,944.40000	15,979.63000	0
05/12/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.27270	1.27630	0
05/12/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.20670	0.21010	0
05/12/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.15680	0.16030	0
05/12/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.00010	0.00020	0
05/12/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.13720	0.14130	0
05/12/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.01450	0.01500	0
05/12/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.10120	0.10560	0
05/12/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.02850	0.02930	0
05/12/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.07300	0.07750	0
05/12/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.05030	0.05120	0
Futures Open Interest							733,266.00
Options Open Interest							366,783.00
Total							1,100,049.00