



# Currency Futures & Options Monthly Statistics

From: 01/03/2011 To: 16/03/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.96090	6.96710	227,080
01/03/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	6,050
01/03/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00000	0.00000	340
01/03/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
01/03/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
01/03/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.00400	0.00500	0
01/03/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.01300	0.01500	0
01/03/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.01900	0.02200	100
01/03/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.14000	0.14800	8,500
01/03/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.00600	0.00700	6,050
01/03/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
01/03/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.00100	0.00200	12,000
01/03/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.00100	0.00100	871
01/03/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.00100	0.00100	3,071
01/03/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.00900	0.01100	11,600
01/03/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.02700	0.03100	3,280
01/03/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.00300	0.00400	0
01/03/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.05400	0.06000	1,600
01/03/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.20800	0.20500	0
01/03/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.44200	0.43700	0
01/03/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.16600	0.16400	3,000
01/03/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.29800	0.29400	3,000
01/03/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.64000	0.63400	0
01/03/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.59000	0.58400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.54000	0.53500	0
01/03/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.43900	1.43300	0
01/03/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.09300	0.09300	0
01/03/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.39300	0.38800	0
01/03/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.25200	0.24800	2,571
01/03/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.02900	0.03100	0
01/03/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.34500	0.34000	2,000
01/03/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.53900	3.53300	0
01/03/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.98900	0.98300	0
01/03/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.53900	1.53300	0
01/03/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.08900	1.08300	0
01/03/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.03900	1.03300	0
01/03/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.05540	7.06170	74,026
01/03/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.10000	0.10500	0
01/03/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.09100	0.09600	800
01/03/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.11000	0.11500	0
01/03/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.19600	0.20100	650
01/03/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.05400	0.05700	1,000
01/03/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.14600	0.15200	500
01/03/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.13300	0.13800	250
01/03/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.43600	0.44200	0
01/03/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.16100	0.16700	400
01/03/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.21500	0.22100	500
01/03/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.03900	0.04200	500
01/03/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.79900	0.79500	0
01/03/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.98400	0.98000	0
01/03/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.21000	0.20900	0
01/03/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.08100	0.08000	300
01/03/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.30600	0.30500	0
01/03/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.37800	0.37600	200
01/03/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.24100	0.23900	0
01/03/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.34100	0.34000	0
01/03/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.45500	0.45300	1,000
01/03/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.53600	0.53400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.49500	0.49300	0
01/03/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.15960	7.16500	12,758
01/03/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.10700	0.10900	0
01/03/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.10100	0.10400	0
01/03/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.11300	0.11500	3,000
01/03/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.14100	0.14400	2,800
01/03/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.22900	0.23400	0
01/03/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.17900	0.00000	200
01/03/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.21500	0.21900	10,000
01/03/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.51300	0.52000	0
01/03/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.45000	0.45700	0
01/03/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.19000	0.19200	10,000
01/03/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.50500	0.50400	0
01/03/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.15300	0.15500	10,000
01/03/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.61900	0.00000	0
01/03/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.46900	0.46900	2,800
01/03/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.95300	0.95000	0
01/03/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.78100	0.77900	0
01/03/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.04100	1.03900	0
01/03/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.99700	0.99400	0
01/03/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.25870	7.26520	970
01/03/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.34800	0.35600	0
01/03/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.33100	0.33900	0
01/03/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.36600	0.37400	0
01/03/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.40700	0.40900	0
01/03/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.47200	0.47400	0
01/03/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.43900	0.44100	0
01/03/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.36790	7.37460	277
01/03/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.61700	0.62800	0
01/03/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.59000	0.60000	0
01/03/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.64600	0.65700	0
01/03/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.63800	0.64800	0
01/03/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.27000	0.27300	1,000
01/03/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.26400	0.26800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.30800	0.31100	0
01/03/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.28500	0.28900	0
01/03/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.27520	9.28040	0
01/03/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.49600	1.50000	0
01/03/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.47900	1.48300	0
01/03/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.51300	1.51700	0
01/03/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.38800	1.38700	0
01/03/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.45400	1.45300	0
01/03/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.42100	1.42000	0
01/03/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.96090	6.96710	125
01/03/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.05371	0.05981	0
01/03/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.03813	0.04326	0
01/03/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.07439	0.08133	0
01/03/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.06349	0.06423	0
01/03/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.12723	0.12616	0
01/03/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.09281	0.09271	0
01/03/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.05540	7.06170	40
01/03/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.21530	0.22116	0
01/03/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.19554	0.20128	0
01/03/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.24140	0.24743	0
01/03/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.12103	0.12605	0
01/03/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.41563	0.41435	60
01/03/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.18600	0.18573	0
01/03/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.24014	0.23958	0
01/03/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.20990	0.20946	0
01/03/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.34100	11.31400	30,600
01/03/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.01600	0.01500	0
01/03/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.01300	0.01200	0
01/03/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.02000	0.01900	0
01/03/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.07300	0.06800	569
01/03/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00100	0.00100	569
01/03/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.00700	0.00600	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	£ / R On 14 March 2011	8.00	C	Foreign Exchange Future	3.34100	3.31400	0
01/03/2011	£ / R On 14 March 2011	7.30	C	Foreign Exchange Future	4.04100	4.01400	0
01/03/2011	£ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	£ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.66600	0.69200	0
01/03/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.21000	1.23700	0
01/03/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.42900	0.45500	0
01/03/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.18200	0.20400	0
01/03/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.52200	0.54800	0
01/03/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.47500	0.50100	2,000
01/03/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.48240	11.45510	2,997
01/03/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.21600	0.21200	0
01/03/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.20300	0.19800	0
01/03/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.23100	0.22500	0
01/03/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.19000	0.18600	0
01/03/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.81800	0.80000	0
01/03/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.36100	0.35000	10
01/03/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.31600	0.30900	0
01/03/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.38400	0.40400	100
01/03/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.08600	0.09500	10
01/03/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.32900	0.34500	0
01/03/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.65800	0.68100	100
01/03/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.54900	0.57000	0
01/03/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.62100	0.64300	0
01/03/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.58400	0.60700	0
01/03/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.63120	11.60150	2,507
01/03/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.56500	0.55200	0
01/03/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.54000	0.52700	0
01/03/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.59100	0.57700	0
01/03/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.34300	0.33300	0
01/03/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.49500	0.48300	0
01/03/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.51400	0.53200	100
01/03/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.81200	0.83200	200
01/03/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.41000	0.42600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.45900	0.47600	0
01/03/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.43400	0.45100	0
01/03/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.76640	11.73880	87
01/03/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.66400	0.65600	0
01/03/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.64200	0.63300	0
01/03/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.68900	0.68000	0
01/03/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.46300	0.45300	0
01/03/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.89700	0.91400	250
01/03/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.52300	0.54100	0
01/03/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.57600	0.59400	0
01/03/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.54800	0.56700	0
01/03/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08480	0.08510	438
01/03/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00039	0.00050	0
01/03/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00780	0.00810	0
01/03/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01220	0.01190	0
01/03/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00259	0.00240	0
01/03/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08610	0.08630	573
01/03/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00354	0.00365	0
01/03/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01126	0.01146	0
01/03/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00088	0.00092	0
01/03/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00978	0.00962	0
01/03/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00016	0.00016	0
01/03/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00244	0.00235	0
01/03/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.63240	9.63630	17,468
01/03/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.04000	0.04400	0
01/03/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.03100	0.03500	0
01/03/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.05200	0.05700	0
01/03/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.18100	0.18800	10,429
01/03/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00200	0.00200	14,937
01/03/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00100	0.00200	4,508

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00800	0.01000	100
01/03/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.11300	0.11900	500
01/03/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.01400	0.01600	500
01/03/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.08100	0.08300	3,000
01/03/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.38200	0.38000	0
01/03/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.47600	0.47400	0
01/03/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.86900	0.86600	0
01/03/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.77000	0.76600	0
01/03/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.17000	0.17100	0
01/03/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.04900	0.05200	0
01/03/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.24900	0.24900	0
01/03/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.20800	0.20800	0
01/03/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.75060	9.75430	8,089
01/03/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.26100	0.26100	0
01/03/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.24200	0.24200	0
01/03/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.28100	0.28100	0
01/03/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.28000	0.27700	0
01/03/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.34100	0.33800	0
01/03/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.31000	0.30700	0
01/03/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.87380	9.87640	3,161
01/03/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.51200	0.51800	0
01/03/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.54200	0.54700	0
01/03/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.48400	0.49000	0
01/03/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.31000	0.31400	0
01/03/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.26800	0.27100	0
01/03/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.28800	0.29200	0
01/03/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.98690	9.99080	0
01/03/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.58100	0.58500	0
01/03/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.55500	0.56000	0
01/03/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.60800	0.61200	0
01/03/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.37100	0.37100	0
01/03/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.41800	0.41900	0
01/03/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.39400	0.39400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.07710	7.07730	8,246
01/03/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.37900	0.38000	0
01/03/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.33000	0.33100	0
01/03/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.42800	0.42900	0
01/03/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00100	0.00200	0
01/03/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00300	0.00400	0
01/03/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00200	0.00300	0
01/03/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.09080	7.09120	10,103
01/03/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.49000	0.49100	0
01/03/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.53400	0.53500	0
01/03/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.44700	0.44800	0
01/03/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.05600	0.05700	0
01/03/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.04300	0.04400	0
01/03/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.04900	0.05000	0
01/03/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.10460	7.10430	5,840
01/03/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.55000	0.55000	0
01/03/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.50900	0.51000	0
01/03/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.59100	0.59200	0
01/03/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.08600	0.08800	0
01/03/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.10400	0.10600	0
01/03/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.09500	0.09600	0
01/03/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.98040	7.98620	0
01/03/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.18100	1.18700	0
01/03/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.15500	1.16000	0
01/03/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.20900	1.21400	0
01/03/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.47900	0.47800	0
01/03/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.52500	0.52400	0
01/03/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.50100	0.50100	0
01/03/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.15160	7.14930	1,791
01/03/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.13200	0.13300	0
01/03/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.09700	0.09800	0
01/03/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.17100	0.17100	0
01/03/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.01900	0.02200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.04500	0.04900	0
01/03/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.03000	0.03400	0
01/03/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.23320	7.23080	0
01/03/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.39900	0.39900	0
01/03/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.36000	0.36100	0
01/03/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.43800	0.43800	0
01/03/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.05500	0.05700	0
01/03/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.07700	0.08000	0
01/03/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.06600	0.06800	0
01/03/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.49180	7.49850	0
01/03/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.25600	0.26400	0
01/03/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.30100	0.30900	0
01/03/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.21300	0.22100	0
01/03/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.02100	0.02300	0
01/03/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.00900	0.01100	0
01/03/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.01400	0.01600	0
01/03/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.59980	7.60670	0
01/03/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.56100	0.56700	0
01/03/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.52100	0.52700	0
01/03/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.60100	0.60800	0
01/03/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.05100	0.05100	0
01/03/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.07100	0.07000	0
01/03/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.06100	0.06000	0
01/03/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,877.21000	13,886.81000	0
01/03/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	277.20000	286.80000	0
01/03/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	277.20000	286.80000	0
01/03/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	277.20000	286.80000	0
01/03/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,066.12000	14,073.60000	0
01/03/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	566.10000	573.60000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	566.10000	573.60000	0
01/03/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	566.10000	573.60000	0
01/03/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.05980	1.06050	0
01/03/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.01600	0.01680	0
01/03/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.06030	0.06090	0
01/03/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00130	0.00130	0
01/03/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.04150	0.04080	0
01/03/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00050	0.00040	0
01/03/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00620	0.00630	0
01/03/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.07630	1.07700	0
01/03/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04580	0.04670	0
01/03/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.08200	0.08320	0
01/03/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02370	0.02430	0
01/03/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.04740	0.04730	0
01/03/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00570	0.00620	0
01/03/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01950	0.01970	0
02/03/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.90400	6.96090	212,095
02/03/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	6,050
02/03/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00000	0.00000	340
02/03/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
02/03/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
02/03/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.03400	0.05400	1,600
02/03/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.00200	0.00400	0
02/03/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.00700	0.01300	0
02/03/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.01000	0.01900	100
02/03/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.09800	0.14000	8,500
02/03/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.00300	0.00600	6,050
02/03/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.00100	0.00100	12,000
02/03/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.00000	0.00100	871
02/03/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.00000	0.00100	3,071
02/03/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.00500	0.00900	7,600
02/03/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.01500	0.02700	3,280
02/03/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.00100	0.00300	0
02/03/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.25600	0.20800	0
02/03/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.49700	0.44200	0
02/03/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.21100	0.16600	3,000
02/03/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.35100	0.29800	3,000
02/03/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.69600	0.64000	0
02/03/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.64600	0.59000	0
02/03/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.59700	0.54000	0
02/03/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.49600	1.43900	0
02/03/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.13000	0.09300	0
02/03/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.44800	0.39300	0
02/03/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.30300	0.25200	2,571
02/03/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.04400	0.02900	0
02/03/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.39900	0.34500	2,000
02/03/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.59600	3.53900	0
02/03/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.04600	0.98900	0
02/03/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.59600	1.53900	0
02/03/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.14600	1.08900	0
02/03/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.09600	1.03900	0
02/03/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.99790	7.05540	76,574
02/03/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.08700	0.10000	0
02/03/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.07900	0.09100	800
02/03/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.09600	0.11000	0
02/03/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.17200	0.19600	650
02/03/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.04700	0.05400	1,000
02/03/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.12800	0.14600	500
02/03/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.11600	0.13300	250
02/03/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.39100	0.43600	0
02/03/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.14100	0.16100	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.18900	0.21500	500
02/03/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.03400	0.03900	500
02/03/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.84900	0.79900	0
02/03/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.03600	0.98400	0
02/03/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.24100	0.21000	0
02/03/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.09300	0.08100	300
02/03/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.34300	0.30600	0
02/03/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.41800	0.37800	200
02/03/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.27400	0.24100	0
02/03/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.38000	0.34100	0
02/03/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.49800	0.45500	1,000
02/03/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.58100	0.53600	0
02/03/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.53900	0.49500	0
02/03/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.10160	7.15960	13,015
02/03/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.09700	0.10700	0
02/03/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.09200	0.10100	0
02/03/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.10200	0.11300	3,000
02/03/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.12800	0.14100	2,800
02/03/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.20900	0.22900	0
02/03/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.16300	0.17900	200
02/03/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.19600	0.21500	10,000
02/03/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.47200	0.51300	0
02/03/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.41200	0.45000	0
02/03/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.21000	0.19000	10,000
02/03/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.54400	0.50500	0
02/03/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.17000	0.15300	10,000
02/03/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.66100	0.61900	0
02/03/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.50700	0.46900	2,800
02/03/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.00000	0.95300	0
02/03/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.82600	0.78100	0
02/03/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.09000	1.04100	0
02/03/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.04500	0.99700	0
02/03/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.19970	7.25870	970
02/03/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.32500	0.34800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.30900	0.33100	0
02/03/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.34200	0.36600	0
02/03/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.44200	0.40700	0
02/03/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.50900	0.47200	0
02/03/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.47500	0.43900	0
02/03/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.30780	7.36790	277
02/03/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.60200	0.63800	0
02/03/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.58200	0.61700	0
02/03/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.55600	0.59000	0
02/03/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.61000	0.64600	0
02/03/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.28800	0.26400	0
02/03/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.33400	0.30800	0
02/03/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.31000	0.28500	0
02/03/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.29400	0.27000	1,000
02/03/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.21940	9.27520	0
02/03/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.46900	1.49600	0
02/03/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.45200	1.47900	0
02/03/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.48500	1.51300	0
02/03/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.41600	1.38800	0
02/03/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.48300	1.45400	0
02/03/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.45000	1.42100	0
02/03/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.90400	6.96090	70
02/03/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.03357	0.05371	0
02/03/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.02290	0.03813	0
02/03/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.04844	0.07439	0
02/03/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.09444	0.06349	0
02/03/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.16890	0.12723	0
02/03/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.12957	0.09281	0
02/03/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.99790	7.05540	280
02/03/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.18938	0.21530	0
02/03/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.17166	0.19554	0
02/03/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.20889	0.24140	0
02/03/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.10549	0.12103	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.45759	0.41563	60
02/03/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.21099	0.18600	0
02/03/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.27376	0.24014	0
02/03/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.24148	0.20990	0
02/03/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.25870	11.34100	30,600
02/03/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.00900	0.01600	0
02/03/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.00700	0.01300	0
02/03/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.01100	0.02000	0
02/03/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.04600	0.07300	569
02/03/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00000	0.00100	569
02/03/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.00300	0.00700	150
02/03/2011	£ / R On 14 March 2011	8.00	C	Foreign Exchange Future	3.25900	3.34100	0
02/03/2011	£ / R On 14 March 2011	7.30	C	Foreign Exchange Future	3.95900	4.04100	0
02/03/2011	£ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2011	£ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.74400	0.66600	0
02/03/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.29100	1.21000	0
02/03/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.50200	0.42900	0
02/03/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.23700	0.18200	0
02/03/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.59800	0.52200	0
02/03/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.55000	0.47500	2,000
02/03/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.39960	11.48240	2,997
02/03/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.18700	0.21600	0
02/03/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.17500	0.20300	0
02/03/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.20000	0.23100	0
02/03/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.16400	0.19000	0
02/03/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.74900	0.81800	0
02/03/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.31500	0.36100	10
02/03/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.27700	0.31600	0
02/03/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.42700	0.38400	100
02/03/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.09900	0.08600	10
02/03/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.36500	0.32900	0
02/03/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.71400	0.65800	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.60000	0.54900	0
02/03/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.67500	0.62100	0
02/03/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.63700	0.58400	0
02/03/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.54750	11.63120	2,507
02/03/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.51700	0.56500	0
02/03/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.49300	0.54000	0
02/03/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.54100	0.59100	0
02/03/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.31100	0.34300	0
02/03/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.45400	0.49500	0
02/03/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.55700	0.51400	100
02/03/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.86400	0.81200	200
02/03/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.44400	0.41000	0
02/03/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.49600	0.45900	0
02/03/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.47000	0.43400	0
02/03/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.68200	11.76640	87
02/03/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.62300	0.66400	0
02/03/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.60000	0.64200	0
02/03/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.64700	0.68900	0
02/03/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.43000	0.46300	0
02/03/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.94800	0.89700	250
02/03/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.56500	0.52300	0
02/03/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.61800	0.57600	0
02/03/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.59100	0.54800	0
02/03/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08450	0.08480	438
02/03/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00029	0.00039	0
02/03/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00750	0.00780	0
02/03/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01250	0.01220	0
02/03/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00279	0.00259	0
02/03/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08570	0.08610	573
02/03/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00330	0.00354	0
02/03/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01088	0.01126	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00081	0.00088	0
02/03/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01011	0.00978	0
02/03/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00018	0.00016	0
02/03/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00260	0.00244	0
02/03/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.56880	9.63240	17,466
02/03/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.02400	0.04000	0
02/03/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.01800	0.03100	0
02/03/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.03200	0.05200	0
02/03/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.12700	0.18100	10,429
02/03/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00100	0.00200	14,937
02/03/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00100	0.00100	4,508
02/03/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00400	0.00800	100
02/03/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.07300	0.11300	500
02/03/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.00800	0.01400	500
02/03/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.10400	0.08100	3,000
02/03/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.43900	0.38200	0
02/03/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.53500	0.47600	0
02/03/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.93200	0.86900	0
02/03/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.83200	0.77000	0
02/03/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.21300	0.17000	0
02/03/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.05800	0.04900	0
02/03/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.29900	0.24900	0
02/03/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.25500	0.20800	0
02/03/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.68690	9.75060	8,089
02/03/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.22700	0.26100	0
02/03/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.21000	0.24200	0
02/03/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.24500	0.28100	0
02/03/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.30800	0.28000	0
02/03/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.37300	0.34100	0
02/03/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.34000	0.31000	0
02/03/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.81010	9.87380	3,161
02/03/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.47200	0.51200	0
02/03/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.50000	0.54200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.44600	0.48400	0
02/03/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.33600	0.31000	0
02/03/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.29000	0.26800	0
02/03/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.31200	0.28800	0
02/03/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.92210	9.98690	0
02/03/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.54000	0.58100	0
02/03/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.51500	0.55500	0
02/03/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.56600	0.60800	0
02/03/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.39400	0.37100	0
02/03/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.44300	0.41800	0
02/03/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.41800	0.39400	0
02/03/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.00420	7.07710	8,189
02/03/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.30600	0.37900	0
02/03/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.25700	0.33000	0
02/03/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.35500	0.42800	0
02/03/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00300	0.00300	0
02/03/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00200	0.00200	0
02/03/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.01810	7.09080	10,103
02/03/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.42300	0.49000	0
02/03/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.46700	0.53400	0
02/03/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.38100	0.44700	0
02/03/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.06300	0.05600	0
02/03/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.04900	0.04300	0
02/03/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.05500	0.04900	0
02/03/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.03290	7.10460	5,840
02/03/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.49100	0.55000	0
02/03/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.45200	0.50900	0
02/03/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.53100	0.59100	0
02/03/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.09800	0.08600	0
02/03/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.11900	0.10400	0
02/03/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.10800	0.09500	0
02/03/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.92400	7.98040	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.14800	1.18100	0
02/03/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.12200	1.15500	0
02/03/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.17500	1.20900	0
02/03/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.50100	0.47900	0
02/03/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.54800	0.52500	0
02/03/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.52400	0.50100	0
02/03/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.10300	7.15160	1,791
02/03/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.09600	0.13200	0
02/03/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.06600	0.09700	0
02/03/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.13100	0.17100	0
02/03/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.02800	0.01900	0
02/03/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.06300	0.04500	0
02/03/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.04300	0.03000	0
02/03/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.18460	7.23320	0
02/03/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.35800	0.39900	0
02/03/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.32100	0.36000	0
02/03/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.39700	0.43800	0
02/03/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.06200	0.05500	0
02/03/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.08600	0.07700	0
02/03/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.07300	0.06600	0
02/03/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.48290	7.49180	0
02/03/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.24600	0.25600	0
02/03/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.29200	0.30100	0
02/03/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.20300	0.21300	0
02/03/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.02000	0.02100	0
02/03/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.00900	0.00900	0
02/03/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.01300	0.01400	0
02/03/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.59100	7.59980	0
02/03/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.55200	0.56100	0
02/03/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.51200	0.52100	0
02/03/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.59300	0.60100	0
02/03/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.05200	0.05100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.07100	0.07100	0
02/03/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.06100	0.06100	0
02/03/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,780.15000	13,877.21000	0
02/03/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	180.20000	277.20000	0
02/03/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	180.10000	277.20000	0
02/03/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	180.20000	277.20000	0
02/03/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.10000	0.00000	0
02/03/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,967.07000	14,066.12000	0
02/03/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	467.10000	566.10000	0
02/03/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	467.10000	566.10000	0
02/03/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	467.10000	566.10000	0
02/03/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.05060	1.05980	0
02/03/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.01020	0.01600	0
02/03/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.05110	0.06030	0
02/03/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00050	0.00130	0
02/03/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.04990	0.04150	0
02/03/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00050	0.00050	0
02/03/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00960	0.00620	0
02/03/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.06720	1.07630	0
02/03/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04020	0.04580	0
02/03/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.07430	0.08200	0
02/03/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02050	0.02370	0
02/03/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.05330	0.04740	0
02/03/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00710	0.00570	0
02/03/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.02300	0.01950	0
03/03/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.90820	6.90400	217,970
03/03/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	6,050

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00000	0.00000	340
03/03/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/03/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
03/03/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
03/03/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.00200	0.00300	6,050
03/03/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
03/03/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.00000	0.00100	12,000
03/03/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.00000	0.00000	871
03/03/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.00000	0.00000	3,071
03/03/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.00400	0.00500	7,600
03/03/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.01400	0.01500	3,280
03/03/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.00100	0.00100	0
03/03/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.03100	0.03400	1,600
03/03/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.00200	0.00200	0
03/03/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.00600	0.00700	0
03/03/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.00900	0.01000	100
03/03/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.09700	0.09800	8,500
03/03/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.12300	0.13000	0
03/03/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.44400	0.44800	0
03/03/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.29800	0.30300	2,571
03/03/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.03900	0.04400	0
03/03/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.25100	0.25600	0
03/03/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.49300	0.49700	0
03/03/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.20600	0.21100	3,000
03/03/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.34600	0.35100	3,000
03/03/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.69200	0.69600	0
03/03/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.64200	0.64600	0
03/03/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.59200	0.59700	0
03/03/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.49200	1.49600	0
03/03/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.39400	0.39900	2,000
03/03/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.59200	3.59600	0
03/03/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.04200	1.04600	0
03/03/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.59200	1.59600	0
03/03/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.14200	1.14600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.09200	1.09600	0
03/03/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.00190	6.99790	77,665
03/03/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.08800	0.08700	0
03/03/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.08000	0.07900	800
03/03/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.09700	0.09600	0
03/03/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.39400	0.39100	0
03/03/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.14200	0.14100	400
03/03/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.19100	0.18900	500
03/03/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.03400	0.03400	500
03/03/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.04700	0.04700	1,000
03/03/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.12900	0.12800	500
03/03/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.11700	0.11600	250
03/03/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.17300	0.17200	650
03/03/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.41500	0.41800	200
03/03/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.27100	0.27400	0
03/03/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.37700	0.38000	0
03/03/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.84500	0.84900	0
03/03/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.03200	1.03600	0
03/03/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.23900	0.24100	0
03/03/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.09200	0.09300	300
03/03/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.34000	0.34300	0
03/03/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.49500	0.49800	1,000
03/03/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.57800	0.58100	0
03/03/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.53600	0.53900	0
03/03/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.10430	7.10160	13,136
03/03/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.09900	0.09700	0
03/03/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.09400	0.09200	0
03/03/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.10400	0.10200	3,000
03/03/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.13100	0.12800	2,800
03/03/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.21200	0.20900	0
03/03/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.16600	0.16300	200
03/03/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.19900	0.19600	10,000
03/03/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.47700	0.47200	0
03/03/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.41700	0.41200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.21300	0.21000	10,000
03/03/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.54500	0.54400	0
03/03/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.17300	0.17000	10,000
03/03/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.66200	0.66100	0
03/03/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.50800	0.50700	2,800
03/03/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.00000	1.00000	0
03/03/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.82700	0.82600	0
03/03/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.09000	1.09000	0
03/03/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.04500	1.04500	0
03/03/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.20230	7.19970	970
03/03/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.32800	0.32500	0
03/03/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.31100	0.30900	0
03/03/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.34500	0.34200	0
03/03/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.44300	0.44200	0
03/03/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.50900	0.50900	0
03/03/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.47600	0.47500	0
03/03/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.30920	7.30780	277
03/03/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.58500	0.58200	0
03/03/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.55800	0.55600	0
03/03/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.61300	0.61000	0
03/03/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.60500	0.60200	0
03/03/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.29600	0.29400	1,000
03/03/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.29000	0.28800	0
03/03/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.33500	0.33400	0
03/03/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.31200	0.31000	0
03/03/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.22670	9.21940	0
03/03/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.48200	1.46900	0
03/03/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.46600	1.45200	0
03/03/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.49900	1.48500	0
03/03/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.42200	1.41600	0
03/03/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.48900	1.48300	0
03/03/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.45500	1.45000	0
03/03/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.90820	6.90400	70

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.03139	0.03357	0
03/03/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.02091	0.02290	0
03/03/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.04628	0.04844	0
03/03/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.08808	0.09444	0
03/03/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.16271	0.16890	0
03/03/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.12319	0.12957	0
03/03/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.00190	6.99790	280
03/03/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.19099	0.18938	0
03/03/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.17310	0.17166	0
03/03/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.21069	0.20889	0
03/03/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.10622	0.10549	0
03/03/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.45432	0.45759	60
03/03/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.20879	0.21099	0
03/03/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.27120	0.27376	0
03/03/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.23909	0.24148	0
03/03/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.23610	11.25870	30,360
03/03/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.00600	0.00900	0
03/03/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.00500	0.00700	0
03/03/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.00800	0.01100	0
03/03/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.03600	0.04600	569
03/03/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00000	0.00000	569
03/03/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.00200	0.00300	150
03/03/2011	£ / R On 14 March 2011	8.00	C	Foreign Exchange Future	3.23600	3.25900	0
03/03/2011	£ / R On 14 March 2011	7.30	C	Foreign Exchange Future	3.93600	3.95900	0
03/03/2011	£ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
03/03/2011	£ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/03/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.76600	0.74400	0
03/03/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.31400	1.29100	0
03/03/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.52200	0.50200	0
03/03/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.25000	0.23700	0
03/03/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.61900	0.59800	0
03/03/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.57000	0.55000	2,000
03/03/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.37610	11.39960	3,016

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.17700	0.18700	0
03/03/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.16600	0.17500	0
03/03/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.19000	0.20000	0
03/03/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.15500	0.16400	0
03/03/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.72800	0.74900	0
03/03/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.30200	0.31500	10
03/03/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.26500	0.27700	0
03/03/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.43900	0.42700	100
03/03/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.10200	0.09900	10
03/03/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.37600	0.36500	0
03/03/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.72900	0.71400	100
03/03/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.61400	0.60000	0
03/03/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.69000	0.67500	0
03/03/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.65100	0.63700	0
03/03/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.52080	11.54750	2,512
03/03/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.49900	0.51700	0
03/03/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.47900	0.49300	0
03/03/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.52300	0.54100	0
03/03/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.30100	0.31100	0
03/03/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.44000	0.45400	0
03/03/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.56900	0.55700	100
03/03/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.88000	0.86400	200
03/03/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.45200	0.44400	0
03/03/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.50800	0.49600	0
03/03/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.47800	0.47000	0
03/03/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.65500	11.68200	87
03/03/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.60700	0.62300	0
03/03/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.58700	0.60000	0
03/03/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.63000	0.64700	0
03/03/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.42000	0.43000	0
03/03/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.96500	0.94800	250
03/03/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.57500	0.56500	0
03/03/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.63200	0.61800	0
03/03/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.60200	0.59100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08390	0.08450	438
03/03/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00017	0.00029	0
03/03/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/03/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00690	0.00750	0
03/03/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
03/03/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01310	0.01250	0
03/03/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00327	0.00279	0
03/03/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08510	0.08570	573
03/03/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00303	0.00330	0
03/03/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01031	0.01088	0
03/03/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00074	0.00081	0
03/03/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01064	0.01011	0
03/03/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00021	0.00018	0
03/03/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00293	0.00260	0
03/03/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.62570	9.56880	17,420
03/03/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.03100	0.02400	0
03/03/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.02300	0.01800	0
03/03/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.04100	0.03200	0
03/03/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.16400	0.12700	10,429
03/03/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00100	0.00100	14,937
03/03/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00100	0.00100	4,508
03/03/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00500	0.00400	100
03/03/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.09500	0.07300	500
03/03/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.00900	0.00800	500
03/03/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.06900	0.10400	3,000
03/03/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.38300	0.43900	0
03/03/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.47900	0.53500	0
03/03/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.87500	0.93200	0
03/03/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.77500	0.83200	0
03/03/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.16500	0.21300	0
03/03/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.03800	0.05800	0
03/03/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.24700	0.29900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.20500	0.25500	0
03/03/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.74200	9.68690	8,923
03/03/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.24700	0.22700	0
03/03/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.22900	0.21000	0
03/03/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.26700	0.24500	0
03/03/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.30500	0.34000	0
03/03/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.27500	0.30800	0
03/03/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.33700	0.37300	0
03/03/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.86000	9.81010	3,161
03/03/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.50200	0.47200	0
03/03/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.53000	0.50000	0
03/03/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.47400	0.44600	0
03/03/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.31400	0.33600	0
03/03/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.27000	0.29000	0
03/03/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.29200	0.31200	0
03/03/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.96810	9.92210	0
03/03/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.56500	0.54000	0
03/03/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.53900	0.51500	0
03/03/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.59200	0.56600	0
03/03/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.37400	0.39400	0
03/03/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.42100	0.44300	0
03/03/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.39700	0.41800	0
03/03/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.00330	7.00420	8,189
03/03/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.30400	0.30600	0
03/03/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.25500	0.25700	0
03/03/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.35400	0.35500	0
03/03/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
03/03/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00200	0.00300	0
03/03/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00100	0.00200	0
03/03/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.01770	7.01810	10,103
03/03/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.42200	0.42300	0
03/03/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.46600	0.46700	0
03/03/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.38000	0.38100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.06200	0.06300	0
03/03/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.04800	0.04900	0
03/03/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.05400	0.05500	0
03/03/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.03120	7.03290	5,840
03/03/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.49000	0.49100	0
03/03/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.45100	0.45200	0
03/03/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.53000	0.53100	0
03/03/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.09900	0.09800	0
03/03/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.12000	0.11900	0
03/03/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.10900	0.10800	0
03/03/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.97500	7.92400	0
03/03/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.18000	1.14800	0
03/03/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.15300	1.12200	0
03/03/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.20700	1.17500	0
03/03/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.48200	0.50100	0
03/03/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.52800	0.54800	0
03/03/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.50500	0.52400	0
03/03/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.09520	7.10300	1,791
03/03/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.08700	0.09600	0
03/03/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.05800	0.06600	0
03/03/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.12200	0.13100	0
03/03/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.02700	0.02800	0
03/03/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.06300	0.06300	0
03/03/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.04200	0.04300	0
03/03/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.17620	7.18460	0
03/03/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.35500	0.35800	0
03/03/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.31900	0.32100	0
03/03/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.39300	0.39700	0
03/03/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.06700	0.06200	0
03/03/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.09300	0.08600	0
03/03/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.07900	0.07300	0
03/03/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.42530	7.48290	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.19200	0.24600	0
03/03/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.23600	0.29200	0
03/03/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.15100	0.20300	0
03/03/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.02600	0.02000	0
03/03/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.01100	0.00900	0
03/03/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.01700	0.01300	0
03/03/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.53190	7.59100	0
03/03/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.50300	0.55200	0
03/03/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.46500	0.51200	0
03/03/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.54300	0.59300	0
03/03/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.06100	0.05200	0
03/03/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.08300	0.07100	0
03/03/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.07100	0.06100	0
03/03/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,803.09000	13,780.15000	0
03/03/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	203.10000	180.20000	0
03/03/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	203.10000	180.10000	0
03/03/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	203.10000	180.20000	0
03/03/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
03/03/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
03/03/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.10000	0
03/03/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,987.58000	13,967.07000	0
03/03/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	487.60000	467.10000	0
03/03/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	487.60000	467.10000	0
03/03/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	487.60000	467.10000	0
03/03/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
03/03/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
03/03/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/03/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.05120	1.05060	0
03/03/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.01010	0.01020	0
03/03/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.05180	0.05110	0
03/03/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00060	0.00050	0
03/03/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.04940	0.04990	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00060	0.00050	0
03/03/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00890	0.00960	0
03/03/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.06740	1.06720	0
03/03/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04030	0.04020	0
03/03/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.07460	0.07430	0
03/03/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02040	0.02050	0
03/03/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.05300	0.05330	0
03/03/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00720	0.00710	0
03/03/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.02290	0.02300	0
04/03/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.90860	6.90820	216,944
04/03/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	6,050
04/03/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00000	0.00000	340
04/03/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/03/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
04/03/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
04/03/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.00200	0.00200	6,050
04/03/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
04/03/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.00000	0.00000	12,000
04/03/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.00000	0.00000	871
04/03/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.00000	0.00000	3,071
04/03/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.00300	0.00400	7,600
04/03/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.01100	0.01400	3,280
04/03/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.00100	0.00100	0
04/03/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.02700	0.03100	1,600
04/03/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.00100	0.00200	0
04/03/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.00400	0.00600	0
04/03/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.00700	0.00900	100
04/03/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.09300	0.09700	8,500
04/03/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.11800	0.12300	0
04/03/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.44200	0.44400	0
04/03/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.29500	0.29800	2,571
04/03/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.03400	0.03900	0
04/03/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.24800	0.25100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.49200	0.49300	0
04/03/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.20200	0.20600	3,000
04/03/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.34400	0.34600	3,000
04/03/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.69100	0.69200	0
04/03/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.64100	0.64200	0
04/03/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.59100	0.59200	0
04/03/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.49100	1.49200	0
04/03/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.39300	0.39400	2,000
04/03/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.59100	3.59200	0
04/03/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.04100	1.04200	0
04/03/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.59100	1.59200	0
04/03/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.14100	1.14200	0
04/03/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.09100	1.09200	0
04/03/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.00310	7.00190	78,313
04/03/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.08700	0.08800	0
04/03/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.07900	0.08000	800
04/03/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.09600	0.09700	0
04/03/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.39500	0.39400	0
04/03/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.14200	0.14200	400
04/03/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.19100	0.19100	500
04/03/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.03200	0.03400	500
04/03/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.04500	0.04700	1,000
04/03/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.12800	0.12900	500
04/03/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.11600	0.11700	250
04/03/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.17300	0.17300	650
04/03/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.41300	0.41500	0
04/03/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.27000	0.27100	0
04/03/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.37500	0.37700	0
04/03/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.84200	0.84500	0
04/03/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.02900	1.03200	0
04/03/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.23800	0.23900	0
04/03/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.09200	0.09200	300
04/03/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.33900	0.34000	0
04/03/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.49300	0.49500	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.57600	0.57800	0
04/03/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.53400	0.53600	0
04/03/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.10730	7.10430	13,136
04/03/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.09600	0.09900	0
04/03/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.09100	0.09400	0
04/03/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.10200	0.10400	3,000
04/03/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.12800	0.13100	2,800
04/03/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.21100	0.21200	0
04/03/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.47800	0.47700	0
04/03/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.41700	0.41700	0
04/03/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.19800	0.19900	10,000
04/03/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.16400	0.16600	200
04/03/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.65700	0.66200	0
04/03/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.21000	0.21300	10,000
04/03/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.54100	0.54500	0
04/03/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.17100	0.17300	10,000
04/03/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.50400	0.50800	2,800
04/03/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.99500	1.00000	0
04/03/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.82100	0.82700	0
04/03/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.08400	1.09000	0
04/03/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.03900	1.04500	0
04/03/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.20810	7.20230	970
04/03/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.33000	0.32800	0
04/03/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.31300	0.31100	0
04/03/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.34700	0.34500	0
04/03/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.43900	0.44300	0
04/03/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.50500	0.50900	0
04/03/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.47200	0.47600	0
04/03/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.31670	7.30920	277
04/03/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.58900	0.58500	0
04/03/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.56200	0.55800	0
04/03/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.61700	0.61300	0
04/03/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.60900	0.60500	0
04/03/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.29200	0.29600	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.28600	0.29000	0
04/03/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.33100	0.33500	0
04/03/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.30800	0.31200	0
04/03/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.22810	9.22670	0
04/03/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.48200	1.48200	0
04/03/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.46500	1.46600	0
04/03/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.49800	1.49900	0
04/03/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.42000	1.42200	0
04/03/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.48700	1.48900	0
04/03/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.45400	1.45500	0
04/03/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.90860	6.90820	70
04/03/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.02722	0.03139	0
04/03/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.01745	0.02091	0
04/03/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.04161	0.04628	0
04/03/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.08301	0.08808	0
04/03/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.15885	0.16271	0
04/03/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.11862	0.12319	0
04/03/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.00310	7.00190	280
04/03/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.19093	0.19099	0
04/03/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.17287	0.17310	0
04/03/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.21080	0.21069	0
04/03/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.10533	0.10622	0
04/03/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.45223	0.45432	60
04/03/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.20770	0.20879	0
04/03/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.26977	0.27120	0
04/03/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.23783	0.23909	0
04/03/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.25090	11.23610	30,352
04/03/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.00500	0.00600	0
04/03/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.00400	0.00500	0
04/03/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.00600	0.00800	0
04/03/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.03500	0.03600	569
04/03/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00000	0.00000	569



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.00200	0.00200	150
04/03/2011	£ / R On 14 March 2011	8.00	C	Foreign Exchange Future	3.25100	3.23600	0
04/03/2011	£ / R On 14 March 2011	7.30	C	Foreign Exchange Future	3.95100	3.93600	0
04/03/2011	£ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
04/03/2011	£ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
04/03/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.75100	0.76600	0
04/03/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.29900	1.31400	0
04/03/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.50500	0.52200	0
04/03/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.23400	0.25000	0
04/03/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.60300	0.61900	0
04/03/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.55400	0.57000	2,000
04/03/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.39240	11.37610	3,821
04/03/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.18200	0.17700	0
04/03/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.17000	0.16600	0
04/03/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.19400	0.19000	0
04/03/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.74100	0.72800	0
04/03/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.30900	0.30200	10
04/03/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.27100	0.26500	0
04/03/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.15900	0.15500	0
04/03/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.71700	0.72900	100
04/03/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.42900	0.43900	100
04/03/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.09900	0.10200	10
04/03/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.36700	0.37600	0
04/03/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.60200	0.61400	0
04/03/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.67800	0.69000	0
04/03/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.64000	0.65100	0
04/03/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.54080	11.52080	2,512
04/03/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.50700	0.49900	0
04/03/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.48400	0.47900	0
04/03/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.53200	0.52300	0
04/03/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.30400	0.30100	0
04/03/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.44400	0.44000	0
04/03/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.55300	0.56900	100
04/03/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.86300	0.88000	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.44100	0.45200	0
04/03/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.49300	0.50800	0
04/03/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.46600	0.47800	0
04/03/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.67920	11.65500	87
04/03/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.61800	0.60700	0
04/03/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.59800	0.58700	0
04/03/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.64200	0.63000	0
04/03/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.42800	0.42000	0
04/03/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.94900	0.96500	250
04/03/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.56300	0.57500	0
04/03/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.61900	0.63200	0
04/03/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.58900	0.60200	0
04/03/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08390	0.08390	426
04/03/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00015	0.00017	0
04/03/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/03/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00690	0.00690	0
04/03/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
04/03/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01310	0.01310	0
04/03/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00325	0.00327	0
04/03/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08510	0.08510	573
04/03/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00303	0.00303	0
04/03/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01031	0.01031	0
04/03/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00074	0.00074	0
04/03/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01064	0.01064	0
04/03/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00021	0.00021	0
04/03/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00293	0.00293	0
04/03/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.66980	9.62570	17,807
04/03/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.03700	0.03100	0
04/03/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.02700	0.02300	0
04/03/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.05000	0.04100	0
04/03/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.19700	0.16400	10,429
04/03/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00100	0.00100	14,937

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00100	4,508
04/03/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00500	0.00500	100
04/03/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.12100	0.09500	500
04/03/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.01000	0.00900	500
04/03/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.05100	0.06900	3,000
04/03/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.34000	0.38300	0
04/03/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.43500	0.47900	0
04/03/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.83000	0.87500	0
04/03/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.73100	0.77500	0
04/03/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.13000	0.16500	0
04/03/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.02700	0.03800	0
04/03/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.20700	0.24700	0
04/03/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.16700	0.20500	0
04/03/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.78750	9.74200	8,895
04/03/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.26900	0.24700	0
04/03/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.29400	0.26700	0
04/03/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.24900	0.22900	0
04/03/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.31200	0.33700	0
04/03/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.25700	0.27500	0
04/03/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.28200	0.30500	0
04/03/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.90790	9.86000	3,161
04/03/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.53200	0.50200	0
04/03/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.56200	0.53000	0
04/03/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.50400	0.47400	0
04/03/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.29600	0.31400	0
04/03/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.25400	0.27000	0
04/03/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.27400	0.29200	0
04/03/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.02030	9.96810	0
04/03/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.59900	0.56500	0
04/03/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.57300	0.53900	0
04/03/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.62700	0.59200	0
04/03/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.35700	0.37400	0
04/03/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.40300	0.42100	0
04/03/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.37900	0.39700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.99070	7.00330	8,189
04/03/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.29200	0.30400	0
04/03/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.24400	0.25500	0
04/03/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.34200	0.35400	0
04/03/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
04/03/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00300	0.00200	0
04/03/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00100	0.00100	0
04/03/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.00590	7.01770	10,093
04/03/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.41300	0.42200	0
04/03/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.37100	0.38000	0
04/03/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.45500	0.46600	0
04/03/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.04900	0.04800	0
04/03/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.06500	0.06200	0
04/03/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.05700	0.05400	0
04/03/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.02150	7.03120	6,040
04/03/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.48200	0.49000	0
04/03/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.44300	0.45100	0
04/03/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.52100	0.53000	0
04/03/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.10000	0.09900	0
04/03/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.12200	0.12000	0
04/03/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.11100	0.10900	0
04/03/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.94540	7.97500	0
04/03/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.16000	1.18000	0
04/03/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.13300	1.15300	0
04/03/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.18700	1.20700	0
04/03/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.49200	0.48200	0
04/03/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.53800	0.52800	0
04/03/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.51500	0.50500	0
04/03/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.11190	7.09520	1,791
04/03/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.09200	0.08700	0
04/03/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.13000	0.12200	0
04/03/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.06000	0.05800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.04800	0.06300	0
04/03/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.01800	0.02700	0
04/03/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.03000	0.04200	0
04/03/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.19420	7.17620	0
04/03/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.36700	0.35500	0
04/03/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.33000	0.31900	0
04/03/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.40600	0.39300	0
04/03/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.06200	0.06700	0
04/03/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.08600	0.09300	0
04/03/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.07300	0.07900	0
04/03/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.47430	7.42530	0
04/03/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.23300	0.19200	0
04/03/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.18900	0.15100	0
04/03/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.28000	0.23600	0
04/03/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.00600	0.01100	0
04/03/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.01500	0.02600	0
04/03/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.00900	0.01700	0
04/03/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.58140	7.53190	0
04/03/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.54300	0.50300	0
04/03/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.50400	0.46500	0
04/03/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.58400	0.54300	0
04/03/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.05300	0.06100	0
04/03/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.07300	0.08300	0
04/03/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.06200	0.07100	0
04/03/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,833.55000	13,803.09000	0
04/03/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	233.60000	203.10000	0
04/03/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	233.50000	203.10000	0
04/03/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	233.60000	203.10000	0
04/03/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
04/03/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
04/03/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.10000	0.00000	0
04/03/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,020.77000	13,987.58000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	520.80000	487.60000	0
04/03/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	520.80000	487.60000	0
04/03/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	520.80000	487.60000	0
04/03/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
04/03/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
04/03/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
04/03/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.05200	1.05120	0
04/03/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.01010	0.01010	0
04/03/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.05240	0.05180	0
04/03/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00050	0.00060	0
04/03/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.04850	0.04940	0
04/03/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00040	0.00060	0
04/03/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00810	0.00890	0
04/03/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.06870	1.06740	0
04/03/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04120	0.04030	0
04/03/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.07580	0.07460	0
04/03/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02070	0.02040	0
04/03/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.05200	0.05300	0
04/03/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00710	0.00720	0
04/03/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.02250	0.02290	0
07/03/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.86800	6.90860	212,412
07/03/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	6,050
07/03/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00000	0.00000	340
07/03/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.01300	0.02700	1,600
07/03/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.05900	0.09300	8,500
07/03/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.00000	0.00100	0
07/03/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.00100	0.00400	0
07/03/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.00100	0.00300	7,600
07/03/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.00400	0.01100	3,280
07/03/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.00000	0.00100	0
07/03/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.00200	0.00700	100
07/03/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
07/03/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
07/03/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.00000	0.00200	6,050
07/03/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
07/03/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.00000	0.00000	12,000
07/03/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.00000	0.00000	871
07/03/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.00000	0.00000	3,071
07/03/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.38300	0.34400	3,000
07/03/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.73200	0.69100	0
07/03/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.68200	0.64100	0
07/03/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.63200	0.59100	0
07/03/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.53200	1.49100	0
07/03/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.43200	0.39300	2,000
07/03/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.63200	3.59100	0
07/03/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.08200	1.04100	0
07/03/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.63200	1.59100	0
07/03/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.48200	0.44200	0
07/03/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.28400	0.24800	0
07/03/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.53200	0.49200	0
07/03/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.23600	0.20200	3,000
07/03/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.33300	0.29500	2,571
07/03/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.04100	0.03400	0
07/03/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.14500	0.11800	0
07/03/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.18200	1.14100	0
07/03/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.13200	1.09100	0
07/03/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.96160	7.00310	80,482
07/03/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.07400	0.08700	0
07/03/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.06700	0.07900	800
07/03/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.08200	0.09600	0
07/03/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.36100	0.39500	0
07/03/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.12300	0.14200	400
07/03/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.16900	0.19100	500
07/03/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.02600	0.03200	500
07/03/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.03700	0.04500	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.11100	0.12800	500
07/03/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.10000	0.11600	250
07/03/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.15200	0.17300	650
07/03/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.43800	0.41300	0
07/03/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.29000	0.27000	0
07/03/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.39900	0.37500	0
07/03/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.87500	0.84200	0
07/03/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.06400	1.02900	0
07/03/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.25700	0.23800	0
07/03/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.09900	0.09200	300
07/03/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.36100	0.33900	0
07/03/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.52000	0.49300	1,000
07/03/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.60500	0.57600	0
07/03/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.56200	0.53400	0
07/03/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.06650	7.10730	13,791
07/03/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.08800	0.09600	0
07/03/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.08300	0.09100	0
07/03/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.09300	0.10200	3,000
07/03/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.11800	0.12800	2,800
07/03/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.19500	0.21100	0
07/03/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.18300	0.19800	10,000
07/03/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.44800	0.47800	0
07/03/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.38900	0.41700	0
07/03/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.15100	0.16400	200
07/03/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.22300	0.21000	10,000
07/03/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.56700	0.54100	0
07/03/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.18200	0.17100	10,000
07/03/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.68500	0.65700	0
07/03/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.52900	0.50400	2,800
07/03/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.02700	0.99500	0
07/03/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.85200	0.82100	0
07/03/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.11700	1.08400	0
07/03/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.07200	1.03900	0
07/03/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.16900	7.20810	970



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.31200	0.33000	0
07/03/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.29600	0.31300	0
07/03/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.32900	0.34700	0
07/03/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.46000	0.43900	0
07/03/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.52700	0.50500	0
07/03/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.49300	0.47200	0
07/03/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.28120	7.31670	277
07/03/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.56600	0.58900	0
07/03/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.54000	0.56200	0
07/03/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.59300	0.61700	0
07/03/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.58600	0.60900	0
07/03/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.30500	0.29200	1,000
07/03/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.29800	0.28600	0
07/03/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.34500	0.33100	0
07/03/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.32100	0.30800	0
07/03/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.18850	9.22810	0
07/03/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.45600	1.48200	0
07/03/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.44000	1.46500	0
07/03/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.47200	1.49800	0
07/03/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.43400	1.42000	0
07/03/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.50200	1.48700	0
07/03/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.46800	1.45400	0
07/03/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.86800	6.90860	70
07/03/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.01324	0.02722	0
07/03/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.00760	0.01745	0
07/03/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.02255	0.04161	0
07/03/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.10455	0.08301	0
07/03/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.18960	0.15885	0
07/03/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.14524	0.11862	0
07/03/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.96160	7.00310	330
07/03/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.16889	0.19093	0
07/03/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.09043	0.10533	0
07/03/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.15217	0.17287	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.18738	0.21080	0
07/03/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.22578	0.20770	0
07/03/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.29057	0.26977	0
07/03/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.47883	0.45223	60
07/03/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.25729	0.23783	0
07/03/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.15660	11.25090	30,058
07/03/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.00100	0.00500	0
07/03/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.00100	0.00400	0
07/03/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.00200	0.00600	0
07/03/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.01300	0.03500	569
07/03/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00000	0.00000	569
07/03/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.00000	0.00200	150
07/03/2011	£ / R On 14 March 2011	8.00	C	Foreign Exchange Future	3.15700	3.25100	0
07/03/2011	£ / R On 14 March 2011	7.30	C	Foreign Exchange Future	3.85700	3.95100	0
07/03/2011	£ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2011	£ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.84300	0.75100	0
07/03/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.39300	1.29900	0
07/03/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.59500	0.50500	0
07/03/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.30600	0.23400	0
07/03/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.69400	0.60300	0
07/03/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.64400	0.55400	2,000
07/03/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.29620	11.39240	4,034
07/03/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.15200	0.18200	0
07/03/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.14100	0.17000	0
07/03/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.16200	0.19400	0
07/03/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.13200	0.15900	0
07/03/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.65800	0.74100	0
07/03/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.26200	0.30900	10
07/03/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.22900	0.27100	0
07/03/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.48300	0.42900	100
07/03/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.11200	0.09900	10
07/03/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.41600	0.36700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.78600	0.71700	100
07/03/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.66600	0.60200	0
07/03/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.74500	0.67800	0
07/03/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.70600	0.64000	0
07/03/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.44560	11.54080	2,612
07/03/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.45700	0.50700	0
07/03/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.43800	0.48400	0
07/03/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.47700	0.53200	0
07/03/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.40200	0.44400	0
07/03/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.27400	0.30400	0
07/03/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.92800	0.86300	200
07/03/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.60600	0.55300	100
07/03/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.48100	0.44100	0
07/03/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.54200	0.49300	0
07/03/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.51100	0.46600	0
07/03/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.58680	11.67920	87
07/03/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.57100	0.61800	0
07/03/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.39400	0.42800	0
07/03/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.55200	0.59800	0
07/03/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.59100	0.64200	0
07/03/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.60400	0.56300	0
07/03/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.66500	0.61900	0
07/03/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.00700	0.94900	250
07/03/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.63400	0.58900	0
07/03/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08360	0.08390	426
07/03/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00006	0.00015	0
07/03/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/03/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00660	0.00690	0
07/03/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01340	0.01310	0
07/03/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00346	0.00325	0
07/03/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08480	0.08510	573
07/03/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00281	0.00303	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00065	0.00074	0
07/03/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01001	0.01031	0
07/03/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00021	0.00021	0
07/03/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01085	0.01064	0
07/03/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00301	0.00293	0
07/03/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.61790	9.66980	16,869
07/03/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.01700	0.03700	0
07/03/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.01200	0.02700	0
07/03/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.02600	0.05000	0
07/03/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.14500	0.19700	10,429
07/03/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00000	0.00100	14,937
07/03/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00100	0.00500	100
07/03/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.07500	0.12100	500
07/03/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.00300	0.01000	500
07/03/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	4,508
07/03/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.48300	0.43500	0
07/03/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.05700	0.05100	3,000
07/03/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.38500	0.34000	0
07/03/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.88200	0.83000	0
07/03/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.78200	0.73100	0
07/03/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.15800	0.13000	0
07/03/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.02700	0.02700	0
07/03/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.24400	0.20700	0
07/03/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.19900	0.16700	0
07/03/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.73440	9.78750	8,926
07/03/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.23900	0.26900	0
07/03/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.22100	0.24900	0
07/03/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.25800	0.29400	0
07/03/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.27400	0.25700	0
07/03/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.33700	0.31200	0
07/03/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.30500	0.28200	0
07/03/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.85630	9.90790	3,261
07/03/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.49600	0.53200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.46900	0.50400	0
07/03/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.52500	0.56200	0
07/03/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.26900	0.25400	0
07/03/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.31300	0.29600	0
07/03/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.29000	0.27400	0
07/03/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.97110	10.02030	0
07/03/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.56800	0.59900	0
07/03/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.59400	0.62700	0
07/03/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.54200	0.57300	0
07/03/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.42100	0.40300	0
07/03/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.37300	0.35700	0
07/03/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.39700	0.37900	0
07/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011			Can-Do Future	6.87190	6.85000	0
07/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.85	C	Can-Do Future	0.07500	0.00000	0
07/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.90	C	Can-Do Future	0.05300	0.00000	0
07/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.80	C	Can-Do Future	0.10700	0.00000	0
07/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.80	P	Can-Do Future	0.03500	0.00000	0
07/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.90	P	Can-Do Future	0.08100	0.00000	0
07/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.85	P	Can-Do Future	0.05300	0.00000	0
07/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011			Can-Do Future	9.61740	9.60000	0
07/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.60	C	Can-Do Future	0.09500	0.00000	0
07/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.55	C	Can-Do Future	0.12700	0.00000	0
07/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.65	C	Can-Do Future	0.07300	0.00000	0
07/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.65	P	Can-Do Future	0.10600	0.00000	0
07/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.55	P	Can-Do Future	0.06000	0.00000	0
07/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.60	P	Can-Do Future	0.07800	0.00000	0
07/03/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.97470	6.99070	7,849
07/03/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.27500	0.29200	0
07/03/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.22600	0.24400	0
07/03/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.32500	0.34200	0
07/03/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
07/03/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00100	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00000	0.00100	0
07/03/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.98960	7.00590	10,083
07/03/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.39700	0.41300	0
07/03/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.44000	0.45500	0
07/03/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.35600	0.37100	0
07/03/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.06600	0.06500	0
07/03/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.05000	0.04900	0
07/03/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.05700	0.05700	0
07/03/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.00620	7.02150	6,140
07/03/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.46600	0.48200	0
07/03/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.50500	0.52100	0
07/03/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.42700	0.44300	0
07/03/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.12100	0.12200	0
07/03/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.09900	0.10000	0
07/03/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.11000	0.11100	0
07/03/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.93370	7.94540	0
07/03/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.15100	1.16000	0
07/03/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.12400	1.13300	0
07/03/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.17700	1.18700	0
07/03/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.49300	0.49200	0
07/03/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.54000	0.53800	0
07/03/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.51700	0.51500	0
07/03/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.07460	7.11190	1,791
07/03/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.06000	0.09200	0
07/03/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.03700	0.06000	0
07/03/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.09400	0.13000	0
07/03/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.01900	0.01800	0
07/03/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.06200	0.04800	0
07/03/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.03500	0.03000	0
07/03/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.15610	7.19420	0
07/03/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.34200	0.36700	0
07/03/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.37900	0.40600	0
07/03/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.30600	0.33000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.10000	0.08600	0
07/03/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.07300	0.06200	0
07/03/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.08600	0.07300	0
07/03/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.40710	7.47430	0
07/03/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.16900	0.23300	0
07/03/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.21400	0.28000	0
07/03/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.12700	0.18900	0
07/03/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.02000	0.01500	0
07/03/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.00700	0.00600	0
07/03/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.01200	0.00900	0
07/03/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.51270	7.58140	0
07/03/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.48500	0.54300	0
07/03/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.52500	0.58400	0
07/03/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.44700	0.50400	0
07/03/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.08400	0.07300	0
07/03/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.06200	0.05300	0
07/03/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.07200	0.06200	0
07/03/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,761.60000	13,833.55000	0
07/03/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	161.60000	233.60000	0
07/03/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	161.60000	233.60000	0
07/03/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	161.60000	233.50000	0
07/03/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.10000	0
07/03/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,947.34000	14,020.77000	0
07/03/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	447.30000	520.80000	0
07/03/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	447.30000	520.80000	0
07/03/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	447.40000	520.80000	0
07/03/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.10000	0.00000	0
07/03/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.04760	1.05200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.00640	0.01010	0
07/03/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00030	0.00050	0
07/03/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.04780	0.05240	0
07/03/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00020	0.00040	0
07/03/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.05270	0.04850	0
07/03/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00880	0.00810	0
07/03/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.06420	1.06870	0
07/03/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03790	0.04120	0
07/03/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.01860	0.02070	0
07/03/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.07160	0.07580	0
07/03/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00740	0.00710	0
07/03/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.05440	0.05200	0
07/03/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.02370	0.02250	0
08/03/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.92510	6.86800	210,144
08/03/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	6,050
08/03/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00000	0.00000	340
08/03/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
08/03/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
08/03/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.00100	0.00000	6,050
08/03/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
08/03/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.02100	0.01300	1,600
08/03/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.00300	0.00200	100
08/03/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.09200	0.05900	8,500
08/03/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.00000	0.00000	12,000
08/03/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.00000	0.00000	871
08/03/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.00000	0.00000	3,071
08/03/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.00100	0.00100	7,600
08/03/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.00600	0.00400	3,280
08/03/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.00200	0.00100	0
08/03/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.27700	0.33300	2,571



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.01700	0.04100	0
08/03/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.22800	0.28400	0
08/03/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.47500	0.53200	0
08/03/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.18100	0.23600	3,000
08/03/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.32600	0.38300	3,000
08/03/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.67500	0.73200	0
08/03/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.62500	0.68200	0
08/03/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.09600	0.14500	0
08/03/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.42500	0.48200	0
08/03/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.57500	0.63200	0
08/03/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.47500	1.53200	0
08/03/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.37600	0.43200	2,000
08/03/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.57500	3.63200	0
08/03/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.02500	1.08200	0
08/03/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.57500	1.63200	0
08/03/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.12500	1.18200	0
08/03/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.07500	1.13200	0
08/03/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.01950	6.96160	81,934
08/03/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.08400	0.07400	0
08/03/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.07600	0.06700	800
08/03/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.09300	0.08200	0
08/03/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.40100	0.36100	0
08/03/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.12600	0.11100	500
08/03/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.11400	0.10000	250
08/03/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.14000	0.12300	400
08/03/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.19000	0.16900	500
08/03/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.03100	0.02600	500
08/03/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.04300	0.03700	1,000
08/03/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.17200	0.15200	650
08/03/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.35700	0.39900	0
08/03/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.82400	0.87500	0
08/03/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.01200	1.06400	0
08/03/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.22100	0.25700	0
08/03/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.39500	0.43800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.25300	0.29000	0
08/03/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.08200	0.09900	300
08/03/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.32100	0.36100	0
08/03/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.47400	0.52000	1,000
08/03/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.55700	0.60500	0
08/03/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.51500	0.56200	0
08/03/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.12450	7.06650	13,441
08/03/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.09800	0.08800	0
08/03/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.09300	0.08300	0
08/03/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.10300	0.09300	3,000
08/03/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.13000	0.11800	2,800
08/03/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.21300	0.19500	0
08/03/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.48500	0.44800	0
08/03/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.42300	0.38900	0
08/03/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.20000	0.18300	10,000
08/03/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.16600	0.15100	200
08/03/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.64200	0.68500	0
08/03/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.19900	0.22300	10,000
08/03/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.52600	0.56700	0
08/03/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.16100	0.18200	10,000
08/03/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.48900	0.52900	2,800
08/03/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.97900	1.02700	0
08/03/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.80600	0.85200	0
08/03/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.06900	1.11700	0
08/03/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.02400	1.07200	0
08/03/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.22740	7.16900	970
08/03/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.33400	0.31200	0
08/03/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.35200	0.32900	0
08/03/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.31700	0.29600	0
08/03/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.49000	0.52700	0
08/03/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.42500	0.46000	0
08/03/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.45700	0.49300	0
08/03/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.33990	7.28120	277
08/03/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.59900	0.56600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.61900	0.58600	0
08/03/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.57200	0.54000	0
08/03/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.62700	0.59300	0
08/03/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.27300	0.29800	0
08/03/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.31800	0.34500	0
08/03/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.27900	0.30500	1,000
08/03/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.29500	0.32100	0
08/03/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.24650	9.18850	0
08/03/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.48400	1.45600	0
08/03/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.46700	1.44000	0
08/03/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.50000	1.47200	0
08/03/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.40400	1.43400	0
08/03/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.47100	1.50200	0
08/03/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.43800	1.46800	0
08/03/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.92510	6.86800	70
08/03/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.02096	0.01324	0
08/03/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.01178	0.00760	0
08/03/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.03593	0.02255	0
08/03/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.06083	0.10455	0
08/03/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.13668	0.18960	0
08/03/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.09586	0.14524	0
08/03/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.01950	6.96160	330
08/03/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.19030	0.16889	0
08/03/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.17174	0.15217	0
08/03/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.21076	0.18738	0
08/03/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.10294	0.09043	0
08/03/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.43344	0.47883	60
08/03/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.19126	0.22578	0
08/03/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.25224	0.29057	0
08/03/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.22080	0.25729	0
08/03/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.17820	11.15660	29,758
08/03/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	£ / R On 14 March 2011	7.30	C	Foreign Exchange Future	3.87800	3.85700	0
08/03/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.00000	0.00000	150
08/03/2011	£ / R On 14 March 2011	8.00	C	Foreign Exchange Future	3.17800	3.15700	0
08/03/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.00000	0.00100	0
08/03/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.01100	0.01300	569
08/03/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00000	0.00000	569
08/03/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.82200	0.84300	0
08/03/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.37200	1.39300	0
08/03/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.57300	0.59500	0
08/03/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.28300	0.30600	0
08/03/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.67200	0.69400	0
08/03/2011	£ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2011	£ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.62300	0.64400	2,000
08/03/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.31820	11.29620	4,134
08/03/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.15500	0.15200	0
08/03/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.14400	0.14100	0
08/03/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.16600	0.16200	0
08/03/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.67200	0.65800	0
08/03/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.26800	0.26200	10
08/03/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.23400	0.22900	0
08/03/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.13500	0.13200	0
08/03/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.76700	0.78600	100
08/03/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.46600	0.48300	100
08/03/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.10400	0.11200	10
08/03/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.40000	0.41600	0
08/03/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.64800	0.66600	0
08/03/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.72600	0.74500	0
08/03/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.68700	0.70600	0
08/03/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.46680	11.44560	2,612
08/03/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.46600	0.45700	0
08/03/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.44600	0.43800	0
08/03/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.48600	0.47700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.27900	0.27400	0
08/03/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.41000	0.40200	0
08/03/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.59300	0.60600	100
08/03/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.91200	0.92800	200
08/03/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.46900	0.48100	0
08/03/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.52900	0.54200	0
08/03/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.49900	0.51100	0
08/03/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.60860	11.58680	87
08/03/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.58100	0.57100	0
08/03/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.56100	0.55200	0
08/03/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.60100	0.59100	0
08/03/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.40100	0.39400	0
08/03/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.99200	1.00700	250
08/03/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.59200	0.60400	0
08/03/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.65200	0.66500	0
08/03/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.62200	0.63400	0
08/03/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08360	0.08360	416
08/03/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00660	0.00660	0
08/03/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00005	0.00006	0
08/03/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00345	0.00346	0
08/03/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01340	0.01340	0
08/03/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08480	0.08480	573
08/03/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00279	0.00281	0
08/03/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01000	0.01001	0
08/03/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00064	0.00065	0
08/03/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01084	0.01085	0
08/03/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00020	0.00021	0
08/03/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00299	0.00301	0
08/03/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.60480	9.61790	16,799
08/03/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.01200	0.01700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.00800	0.01200	0
08/03/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.01900	0.02600	0
08/03/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.13000	0.14500	10,429
08/03/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00000	0.00000	14,937
08/03/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	4,508
08/03/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00100	0.00100	100
08/03/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.06300	0.07500	500
08/03/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.00200	0.00300	500
08/03/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.05800	0.05700	3,000
08/03/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.39700	0.38500	0
08/03/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.49600	0.48300	0
08/03/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.89500	0.88200	0
08/03/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.79500	0.78200	0
08/03/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.16400	0.15800	0
08/03/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.02500	0.02700	0
08/03/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.25300	0.24400	0
08/03/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.20700	0.19900	0
08/03/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.72120	9.73440	8,989
08/03/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.23500	0.23900	0
08/03/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.25400	0.25800	0
08/03/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.21800	0.22100	0
08/03/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.34700	0.33700	0
08/03/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.28300	0.27400	0
08/03/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.31400	0.30500	0
08/03/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.84230	9.85630	3,261
08/03/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.49100	0.49600	0
08/03/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.51900	0.52500	0
08/03/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.46400	0.46900	0
08/03/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.32200	0.31300	0
08/03/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.27700	0.26900	0
08/03/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.29900	0.29000	0
08/03/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.95750	9.97110	0
08/03/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.56200	0.56800	0
08/03/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.53700	0.54200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.58800	0.59400	0
08/03/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.38100	0.37300	0
08/03/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.43000	0.42100	0
08/03/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.40500	0.39700	0
08/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011			Can-Do Future	6.92890	6.87190	0
08/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.85	C	Can-Do Future	0.10900	0.07500	0
08/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.80	C	Can-Do Future	0.14800	0.10700	0
08/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.90	C	Can-Do Future	0.07600	0.05300	0
08/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.90	P	Can-Do Future	0.04700	0.08100	0
08/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.80	P	Can-Do Future	0.01900	0.03500	0
08/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.85	P	Can-Do Future	0.03000	0.05300	0
08/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011			Can-Do Future	9.60420	9.61740	0
08/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.60	C	Can-Do Future	0.08400	0.09500	0
08/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.65	C	Can-Do Future	0.06400	0.07300	0
08/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.55	C	Can-Do Future	0.11400	0.12700	0
08/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.55	P	Can-Do Future	0.06000	0.06000	0
08/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.65	P	Can-Do Future	0.11000	0.10600	0
08/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.60	P	Can-Do Future	0.08000	0.07800	0
08/03/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.96290	6.97470	7,549
08/03/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.26300	0.27500	0
08/03/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.21400	0.22600	0
08/03/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.31300	0.32500	0
08/03/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.97760	6.98960	10,383
08/03/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.38700	0.39700	0
08/03/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.34600	0.35600	0
08/03/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.42900	0.44000	0
08/03/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.05100	0.05000	0
08/03/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.06800	0.06600	0
08/03/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.05900	0.05700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.99430	7.00620	6,140
08/03/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.45600	0.46600	0
08/03/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.41800	0.42700	0
08/03/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.49600	0.50500	0
08/03/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.10200	0.09900	0
08/03/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.12400	0.12100	0
08/03/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.11200	0.11000	0
08/03/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.89210	7.93370	0
08/03/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.12100	1.15100	0
08/03/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.09500	1.12400	0
08/03/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.14800	1.17700	0
08/03/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.50600	0.49300	0
08/03/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.55300	0.54000	0
08/03/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.52900	0.51700	0
08/03/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.11370	7.07460	1,641
08/03/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.08200	0.06000	0
08/03/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.12300	0.09400	0
08/03/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.04900	0.03700	0
08/03/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.03500	0.06200	0
08/03/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.00900	0.01900	0
08/03/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.01800	0.03500	0
08/03/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.19560	7.15610	0
08/03/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.37100	0.34200	0
08/03/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.33400	0.30600	0
08/03/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.40900	0.37900	0
08/03/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.06300	0.07300	0
08/03/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.08800	0.10000	0
08/03/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.07500	0.08600	0
08/03/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.40630	7.40710	0
08/03/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.16400	0.16900	0
08/03/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.12200	0.12700	0
08/03/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.21000	0.21400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.00400	0.00700	0
08/03/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.01600	0.02000	0
08/03/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.00800	0.01200	0
08/03/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.51220	7.51270	0
08/03/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.48400	0.48500	0
08/03/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.44600	0.44700	0
08/03/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.52300	0.52500	0
08/03/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.06100	0.06200	0
08/03/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.08400	0.08400	0
08/03/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.07200	0.07200	0
08/03/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,793.43000	13,761.60000	0
08/03/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	193.40000	161.60000	0
08/03/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	193.40000	161.60000	0
08/03/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	193.40000	161.60000	0
08/03/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,981.79000	13,947.34000	0
08/03/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	481.80000	447.30000	0
08/03/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	481.80000	447.30000	0
08/03/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	481.80000	447.40000	0
08/03/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.10000	0
08/03/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.05440	1.04760	0
08/03/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.00990	0.00640	0
08/03/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.05460	0.04780	0
08/03/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00040	0.00030	0
08/03/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.04600	0.05270	0
08/03/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00020	0.00020	0
08/03/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00550	0.00880	0
08/03/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.07180	1.06420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04180	0.03790	0
08/03/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.07750	0.07160	0
08/03/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02080	0.01860	0
08/03/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.04900	0.05440	0
08/03/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00570	0.00740	0
08/03/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.02000	0.02370	0
09/03/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.87460	6.92510	205,083
09/03/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	6,050
09/03/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00000	0.00000	340
09/03/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
09/03/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
09/03/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.00000	0.00100	6,050
09/03/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
09/03/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.00000	0.00000	12,000
09/03/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.00000	0.00000	871
09/03/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.00000	0.00000	3,071
09/03/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.00000	0.00100	7,600
09/03/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.00200	0.00600	3,280
09/03/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.00800	0.02100	1,600
09/03/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.05200	0.09200	8,500
09/03/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.00100	0.00300	100
09/03/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.00000	0.00200	0
09/03/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.32500	0.27700	2,571
09/03/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.02700	0.01700	0
09/03/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.47500	0.42500	0
09/03/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.27600	0.22800	0
09/03/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.13300	0.09600	0
09/03/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.52500	0.47500	0
09/03/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.22700	0.18100	3,000
09/03/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.37500	0.32600	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.72500	0.67500	0
09/03/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.67500	0.62500	0
09/03/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.62500	0.57500	0
09/03/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.52500	1.47500	0
09/03/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.42500	0.37600	2,000
09/03/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.62500	3.57500	0
09/03/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.07500	1.02500	0
09/03/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.62500	1.57500	0
09/03/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.17500	1.12500	0
09/03/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.12500	1.07500	0
09/03/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.96850	7.01950	83,297
09/03/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.07400	0.08400	0
09/03/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.06700	0.07600	800
09/03/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.08200	0.09300	0
09/03/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.36200	0.40100	0
09/03/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.12300	0.14000	400
09/03/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.16800	0.19000	500
09/03/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.02700	0.03100	500
09/03/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.11100	0.12600	500
09/03/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.10100	0.11400	250
09/03/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.03900	0.04300	1,000
09/03/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.15200	0.17200	650
09/03/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.39300	0.35700	0
09/03/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.43300	0.39500	0
09/03/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.28400	0.25300	0
09/03/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.87100	0.82400	0
09/03/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.05900	1.01200	0
09/03/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.25000	0.22100	0
09/03/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.09400	0.08200	300
09/03/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.35500	0.32100	0
09/03/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.51400	0.47400	1,000
09/03/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.59900	0.55700	0
09/03/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.55600	0.51500	0
09/03/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.07150	7.12450	13,993

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.09200	0.09800	0
09/03/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.08700	0.09300	0
09/03/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.18400	0.20000	10,000
09/03/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.09700	0.10300	3,000
09/03/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.12100	0.13000	2,800
09/03/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.19600	0.21300	0
09/03/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.45100	0.48500	0
09/03/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.39000	0.42300	0
09/03/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.15300	0.16600	200
09/03/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.21900	0.19900	10,000
09/03/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.56300	0.52600	0
09/03/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.18000	0.16100	10,000
09/03/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.52500	0.48900	2,800
09/03/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.02600	0.97900	0
09/03/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.85000	0.80600	0
09/03/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.68200	0.64200	0
09/03/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.11600	1.06900	0
09/03/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.07100	1.02400	0
09/03/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.17120	7.22740	890
09/03/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.31400	0.33400	0
09/03/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.29800	0.31700	0
09/03/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.33000	0.35200	0
09/03/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.45900	0.42500	0
09/03/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.52700	0.49000	0
09/03/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.49300	0.45700	0
09/03/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.28110	7.33990	277
09/03/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.56800	0.59900	0
09/03/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.54200	0.57200	0
09/03/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.59500	0.62700	0
09/03/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.58700	0.61900	0
09/03/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.30600	0.27900	1,000
09/03/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.30000	0.27300	0
09/03/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.34700	0.31800	0
09/03/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.32300	0.29500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.19760	9.24650	0
09/03/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.47400	1.48400	0
09/03/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.49000	1.50000	0
09/03/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.45700	1.46700	0
09/03/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.50900	1.47100	0
09/03/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.44200	1.40400	0
09/03/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.47600	1.43800	0
09/03/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.87460	6.92510	70
09/03/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.00795	0.02096	0
09/03/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.00390	0.01178	0
09/03/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.01570	0.03593	0
09/03/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.09110	0.06083	0
09/03/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.17930	0.13668	0
09/03/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.13335	0.09586	0
09/03/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.96850	7.01950	330
09/03/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.16848	0.19030	0
09/03/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.15186	0.17174	0
09/03/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.18690	0.21076	0
09/03/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.09083	0.10294	0
09/03/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.47233	0.43344	60
09/03/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.21840	0.19126	0
09/03/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.28336	0.25224	0
09/03/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.24998	0.22080	0
09/03/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.12140	11.17820	29,472
09/03/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.00000	0.00100	0
09/03/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.00000	0.00100	0
09/03/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.00400	0.01100	569
09/03/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00000	0.00000	569
09/03/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.00000	0.00000	150
09/03/2011	£ / R On 14 March 2011	8.00	C	Foreign Exchange Future	3.12100	3.17800	0
09/03/2011	£ / R On 14 March 2011	7.30	C	Foreign Exchange Future	3.82100	3.87800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2011	£ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2011	£ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.87900	0.82200	0
09/03/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.42900	1.37200	0
09/03/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.62900	0.57300	0
09/03/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.33300	0.28300	0
09/03/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.72900	0.67200	0
09/03/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.67900	0.62300	2,000
09/03/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.26100	11.31820	4,187
09/03/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.13500	0.15500	0
09/03/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.12600	0.14400	0
09/03/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.14600	0.16600	0
09/03/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.62600	0.67200	0
09/03/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.24000	0.26800	10
09/03/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.20800	0.23400	0
09/03/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.11700	0.13500	0
09/03/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.80600	0.76700	100
09/03/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.49700	0.46600	100
09/03/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.11500	0.10400	10
09/03/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.42900	0.40000	0
09/03/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.68500	0.64800	0
09/03/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.76500	0.72600	0
09/03/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.72400	0.68700	0
09/03/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.40640	11.46680	2,669
09/03/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.43700	0.46600	0
09/03/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.41900	0.44600	0
09/03/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.45700	0.48600	0
09/03/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.38400	0.41000	0
09/03/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.25900	0.27900	0
09/03/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.95300	0.91200	200
09/03/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.62800	0.59300	100
09/03/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.50100	0.46900	0
09/03/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.56300	0.52900	0
09/03/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.53100	0.49900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.54220	11.60860	87
09/03/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.54900	0.58100	0
09/03/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.53100	0.56100	0
09/03/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.56900	0.60100	0
09/03/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.37700	0.40100	0
09/03/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.03500	0.99200	250
09/03/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.62700	0.59200	0
09/03/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.68900	0.65200	0
09/03/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.65700	0.62200	0
09/03/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08310	0.08360	400
09/03/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00003	0.00005	0
09/03/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00610	0.00660	0
09/03/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01390	0.01340	0
09/03/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00393	0.00345	0
09/03/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08430	0.08480	573
09/03/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00251	0.00279	0
09/03/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00056	0.00064	0
09/03/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00951	0.01000	0
09/03/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00021	0.00020	0
09/03/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01126	0.01084	0
09/03/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00321	0.00299	0
09/03/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.55850	9.60480	17,199
09/03/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.00500	0.01200	0
09/03/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.00300	0.00800	0
09/03/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.00800	0.01900	0
09/03/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.08800	0.13000	10,429
09/03/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00000	0.00000	14,937
09/03/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00000	0.00100	100
09/03/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.03600	0.06300	500
09/03/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.00100	0.00200	500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	4,508
09/03/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.54200	0.49600	0
09/03/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.07800	0.05800	3,000
09/03/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.44300	0.39700	0
09/03/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.94200	0.89500	0
09/03/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.84200	0.79500	0
09/03/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.20000	0.16400	0
09/03/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.03000	0.02500	0
09/03/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.29500	0.25300	0
09/03/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.24700	0.20700	0
09/03/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.67490	9.72120	8,958
09/03/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.21100	0.23500	0
09/03/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.19400	0.21800	0
09/03/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.22800	0.25400	0
09/03/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.30300	0.28300	0
09/03/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.36900	0.34700	0
09/03/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.33600	0.31400	0
09/03/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.79420	9.84230	3,261
09/03/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.45900	0.49100	0
09/03/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.43300	0.46400	0
09/03/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.48700	0.51900	0
09/03/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.29300	0.27700	0
09/03/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.33900	0.32200	0
09/03/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.31500	0.29900	0
09/03/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.90480	9.95750	0
09/03/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.53000	0.56200	0
09/03/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.55500	0.58800	0
09/03/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.50500	0.53700	0
09/03/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.45000	0.43000	0
09/03/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.40000	0.38100	0
09/03/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.42500	0.40500	0
09/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011			Can-Do Future	6.87900	6.92890	1,000
09/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.85	C	Can-Do Future	0.07100	0.10900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.90	C	Can-Do Future	0.04800	0.07600	0
09/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.80	C	Can-Do Future	0.10500	0.14800	0
09/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.80	P	Can-Do Future	0.02600	0.01900	0
09/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.90	P	Can-Do Future	0.06900	0.04700	0
09/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.85	P	Can-Do Future	0.04200	0.03000	0
09/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011			Can-Do Future	9.55800	9.60420	1,000
09/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.60	C	Can-Do Future	0.05700	0.08400	0
09/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.65	C	Can-Do Future	0.04100	0.06400	0
09/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.55	C	Can-Do Future	0.07800	0.11400	0
09/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.55	P	Can-Do Future	0.07000	0.06000	0
09/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.65	P	Can-Do Future	0.13300	0.11000	0
09/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.60	P	Can-Do Future	0.09900	0.08000	0
09/03/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.94240	6.96290	7,349
09/03/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.24300	0.26300	0
09/03/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.19400	0.21400	0
09/03/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.29300	0.31300	0
09/03/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00100	0.00000	0
09/03/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00200	0.00100	0
09/03/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00100	0.00000	0
09/03/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.95740	6.97760	10,408
09/03/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.36700	0.38700	0
09/03/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.40900	0.42900	0
09/03/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.32600	0.34600	0
09/03/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.06900	0.06800	0
09/03/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.05200	0.05100	0
09/03/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.06000	0.05900	0
09/03/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.97220	6.99430	6,140
09/03/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.44000	0.45600	0
09/03/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.47900	0.49600	0
09/03/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.40200	0.41800	0
09/03/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.13000	0.12400	0
09/03/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.10700	0.10200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.11800	0.11200	0
09/03/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.87430	7.89210	0
09/03/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.11200	1.12100	0
09/03/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.08600	1.09500	0
09/03/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.13800	1.14800	0
09/03/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.51400	0.50600	0
09/03/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.56200	0.55300	0
09/03/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.53800	0.52900	0
09/03/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.09110	7.11370	1,641
09/03/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.06200	0.08200	0
09/03/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.03200	0.04900	0
09/03/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.10100	0.12300	0
09/03/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.01000	0.00900	0
09/03/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.04100	0.03500	0
09/03/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.02100	0.01800	0
09/03/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.17330	7.19560	0
09/03/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.35400	0.37100	0
09/03/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.39200	0.40900	0
09/03/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.31800	0.33400	0
09/03/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.09500	0.08800	0
09/03/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.06900	0.06300	0
09/03/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.08100	0.07500	0
09/03/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.40890	7.40630	0
09/03/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.16300	0.16400	0
09/03/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.21100	0.21000	0
09/03/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.11900	0.12200	0
09/03/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.01000	0.01600	0
09/03/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.00200	0.00400	0
09/03/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.00400	0.00800	0
09/03/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.51510	7.51220	0
09/03/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.48400	0.48400	0
09/03/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.52400	0.52300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.44600	0.44600	0
09/03/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.08100	0.08400	0
09/03/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.05900	0.06100	0
09/03/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.06900	0.07200	0
09/03/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,715.62000	13,793.43000	0
09/03/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	115.60000	193.40000	0
09/03/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	115.60000	193.40000	0
09/03/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	115.60000	193.40000	0
09/03/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,903.79000	13,981.79000	0
09/03/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	403.80000	481.80000	0
09/03/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	403.80000	481.80000	0
09/03/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	403.80000	481.80000	0
09/03/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.04800	1.05440	0
09/03/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.00540	0.00990	0
09/03/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00020	0.00040	0
09/03/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.04810	0.05460	0
09/03/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00010	0.00020	0
09/03/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.05220	0.04600	0
09/03/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00740	0.00550	0
09/03/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.06540	1.07180	0
09/03/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03800	0.04180	0
09/03/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.01870	0.02080	0
09/03/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.07220	0.07750	0
09/03/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00680	0.00570	0
09/03/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.05330	0.04900	0
09/03/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.02260	0.02000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.90450	6.87460	175,954
10/03/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	6,050
10/03/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00000	0.00000	340
10/03/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
10/03/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
10/03/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.00000	0.00000	6,050
10/03/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
10/03/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.00000	0.00000	12,000
10/03/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.00000	0.00000	871
10/03/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.00000	0.00000	3,071
10/03/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.00000	0.00000	7,600
10/03/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.00100	0.00200	3,280
10/03/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.00800	0.00800	1,600
10/03/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.06800	0.05200	8,500
10/03/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.00100	0.00100	100
10/03/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.29600	0.32500	2,571
10/03/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.01400	0.02700	0
10/03/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.44600	0.47500	0
10/03/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.24700	0.27600	0
10/03/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.10400	0.13300	0
10/03/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.49600	0.52500	0
10/03/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.19700	0.22700	3,000
10/03/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.34600	0.37500	3,000
10/03/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.69600	0.72500	0
10/03/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.64600	0.67500	0
10/03/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.59600	0.62500	0
10/03/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.49600	1.52500	0
10/03/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.39600	0.42500	2,000
10/03/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.59600	3.62500	0
10/03/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.04600	1.07500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.59600	1.62500	0
10/03/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.14600	1.17500	0
10/03/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.09600	1.12500	0
10/03/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.99530	6.96850	109,390
10/03/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.07300	0.07400	0
10/03/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.06600	0.06700	800
10/03/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.08100	0.08200	0
10/03/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.38000	0.36200	0
10/03/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.12500	0.12300	400
10/03/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.17300	0.16800	500
10/03/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.02400	0.02700	500
10/03/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.03600	0.03900	1,000
10/03/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.11200	0.11100	500
10/03/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.10100	0.10100	250
10/03/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.15600	0.15200	650
10/03/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.40600	0.43300	0
10/03/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.26100	0.28400	0
10/03/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.36700	0.39300	0
10/03/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.84100	0.87100	0
10/03/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.02900	1.05900	0
10/03/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.22800	0.25000	0
10/03/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.08500	0.09400	300
10/03/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.33000	0.35500	0
10/03/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.48600	0.51400	1,000
10/03/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.57100	0.59900	0
10/03/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.52800	0.55600	0
10/03/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.09860	7.07150	28,476
10/03/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.08800	0.09200	0
10/03/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.08300	0.08700	0
10/03/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.09400	0.09700	3,000
10/03/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.15300	0.15300	200
10/03/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.11900	0.12100	2,800
10/03/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.19900	0.19600	0
10/03/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.46500	0.45100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.40400	0.39000	0
10/03/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.18600	0.18400	10,000
10/03/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.65400	0.68200	0
10/03/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.20500	0.21900	10,000
10/03/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.53700	0.56300	0
10/03/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.16600	0.18000	10,000
10/03/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.50000	0.52500	2,800
10/03/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.99500	1.02600	0
10/03/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.82000	0.85000	0
10/03/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.08400	1.11600	0
10/03/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.03900	1.07100	0
10/03/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.19850	7.17120	1,875
10/03/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.31700	0.31400	0
10/03/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.30000	0.29800	0
10/03/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.33400	0.33000	0
10/03/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.43600	0.45900	0
10/03/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.50200	0.52700	0
10/03/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.46900	0.49300	0
10/03/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.30860	7.28110	277
10/03/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.57900	0.56800	0
10/03/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.55200	0.54200	0
10/03/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.60600	0.59500	0
10/03/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.59800	0.58700	0
10/03/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.28900	0.30600	1,000
10/03/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.28300	0.30000	0
10/03/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.32900	0.34700	0
10/03/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.30600	0.32300	0
10/03/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.22730	9.19760	0
10/03/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.47300	1.47400	0
10/03/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.49000	1.49000	0
10/03/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.45700	1.45700	0
10/03/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.48000	1.50900	0
10/03/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.41300	1.44200	0
10/03/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.44600	1.47600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.90450	6.87460	70
10/03/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.00811	0.00795	0
10/03/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.00348	0.00390	0
10/03/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.01786	0.01570	0
10/03/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.06336	0.09110	0
10/03/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.14898	0.17930	0
10/03/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.10361	0.13335	0
10/03/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.99530	6.96850	350
10/03/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.17338	0.16848	0
10/03/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.15557	0.15186	0
10/03/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.19312	0.18690	0
10/03/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.09035	0.09083	0
10/03/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.44505	0.47233	60
10/03/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.19782	0.21840	0
10/03/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.26027	0.28336	0
10/03/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.22808	0.24998	0
10/03/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.10760	11.12140	28,263
10/03/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.00200	0.00400	569
10/03/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00000	0.00000	569
10/03/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.00000	0.00000	150
10/03/2011	£ / R On 14 March 2011	8.00	C	Foreign Exchange Future	3.10800	3.12100	0
10/03/2011	£ / R On 14 March 2011	7.30	C	Foreign Exchange Future	3.80800	3.82100	0
10/03/2011	£ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	£ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.89200	0.87900	0
10/03/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.44200	1.42900	0
10/03/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.64200	0.62900	0
10/03/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.34400	0.33300	0
10/03/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.74200	0.72900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.69200	0.67900	2,000
10/03/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.24210	11.26100	5,409
10/03/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.12500	0.13500	0
10/03/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.11600	0.12600	0
10/03/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.13500	0.14600	0
10/03/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.60700	0.62600	0
10/03/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.22600	0.24000	10
10/03/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.19500	0.20800	0
10/03/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.10800	0.11700	0
10/03/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.81600	0.80600	100
10/03/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.50300	0.49700	100
10/03/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.11500	0.11500	10
10/03/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.43400	0.42900	0
10/03/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.69300	0.68500	0
10/03/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.77400	0.76500	0
10/03/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.73300	0.72400	0
10/03/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.38820	11.40640	5,750
10/03/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.42200	0.43700	0
10/03/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.40300	0.41900	0
10/03/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.44100	0.45700	0
10/03/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.36900	0.38400	0
10/03/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.24800	0.25900	0
10/03/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.96000	0.95300	200
10/03/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.63100	0.62800	100
10/03/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.50300	0.50100	0
10/03/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.56500	0.56300	0
10/03/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.53400	0.53100	0
10/03/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.52480	11.54220	87
10/03/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.53400	0.54900	0
10/03/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.51600	0.53100	0
10/03/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.55300	0.56900	0
10/03/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.36400	0.37700	0
10/03/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.03900	1.03500	250
10/03/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.62800	0.62700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.69100	0.68900	0
10/03/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.65900	0.65700	0
10/03/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08320	0.08310	400
10/03/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00002	0.00003	0
10/03/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00620	0.00610	0
10/03/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01380	0.01390	0
10/03/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00382	0.00393	0
10/03/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08440	0.08430	573
10/03/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00250	0.00251	0
10/03/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00054	0.00056	0
10/03/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00960	0.00951	0
10/03/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00020	0.00021	0
10/03/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01114	0.01126	0
10/03/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00310	0.00321	0
10/03/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.54980	9.55850	15,829
10/03/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.00200	0.00500	0
10/03/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.00100	0.00300	0
10/03/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.00400	0.00800	0
10/03/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.07500	0.08800	10,429
10/03/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00000	0.00000	14,937
10/03/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00000	0.00000	100
10/03/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.02600	0.03600	500
10/03/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.00000	0.00100	500
10/03/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	4,508
10/03/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.55000	0.54200	0
10/03/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.07600	0.07800	3,000
10/03/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.45000	0.44300	0
10/03/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.95000	0.94200	0
10/03/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.85000	0.84200	0
10/03/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.20400	0.20000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.02500	0.03000	0
10/03/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.30100	0.29500	0
10/03/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.25200	0.24700	0
10/03/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.66260	9.67490	9,082
10/03/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.20100	0.21100	0
10/03/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.21800	0.22800	0
10/03/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.18500	0.19400	0
10/03/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.37200	0.36900	0
10/03/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.30500	0.30300	0
10/03/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.33800	0.33600	0
10/03/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.78160	9.79420	4,430
10/03/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.45100	0.45900	0
10/03/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.42500	0.43300	0
10/03/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.47800	0.48700	0
10/03/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.29600	0.29300	0
10/03/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.34300	0.33900	0
10/03/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.31900	0.31500	0
10/03/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.89230	9.90480	300
10/03/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.52100	0.53000	0
10/03/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.54700	0.55500	0
10/03/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.49700	0.50500	0
10/03/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.45500	0.45000	0
10/03/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.40500	0.40000	0
10/03/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.42900	0.42500	0
10/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011			Can-Do Future	6.90600	6.87900	146,047
10/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.85	C	Can-Do Future	0.08500	0.07100	0
10/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.80	C	Can-Do Future	0.12200	0.10500	0
10/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.90	C	Can-Do Future	0.05500	0.04800	0
10/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.90	P	Can-Do Future	0.04900	0.06900	0
10/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.80	P	Can-Do Future	0.01600	0.02600	0
10/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.85	P	Can-Do Future	0.02900	0.04200	0
10/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011			Can-Do Future	9.54970	9.55800	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.60	C	Can-Do Future	0.04900	0.05700	0
10/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.65	C	Can-Do Future	0.03400	0.04100	0
10/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.55	C	Can-Do Future	0.06800	0.07800	0
10/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.55	P	Can-Do Future	0.06800	0.07000	0
10/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.65	P	Can-Do Future	0.13400	0.13300	0
10/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.60	P	Can-Do Future	0.09900	0.09900	0
10/03/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.90990	6.94240	5,324
10/03/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.21000	0.24300	0
10/03/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.16000	0.19400	0
10/03/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.26000	0.29300	0
10/03/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
10/03/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00000	0.00200	0
10/03/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00000	0.00100	0
10/03/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.92410	6.95740	11,588
10/03/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.33500	0.36700	0
10/03/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.29400	0.32600	0
10/03/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.37700	0.40900	0
10/03/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.05300	0.05200	0
10/03/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.07000	0.06900	0
10/03/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.06100	0.06000	0
10/03/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.93980	6.97220	6,790
10/03/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.41300	0.44000	0
10/03/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.45100	0.47900	0
10/03/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.37600	0.40200	0
10/03/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.13600	0.13000	0
10/03/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.11100	0.10700	0
10/03/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.12300	0.11800	0
10/03/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.83270	7.87430	0
10/03/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.08600	1.11200	0
10/03/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.06100	1.08600	0
10/03/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.11200	1.13800	0
10/03/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.52900	0.51400	0
10/03/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.57800	0.56200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.55300	0.53800	0
10/03/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.08070	7.09110	1,641
10/03/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.05400	0.06200	0
10/03/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.09100	0.10100	0
10/03/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.02600	0.03200	0
10/03/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.04500	0.04100	0
10/03/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.01000	0.01000	0
10/03/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.02300	0.02100	0
10/03/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.15930	7.17330	0
10/03/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.34200	0.35400	0
10/03/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.37900	0.39200	0
10/03/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.30600	0.31800	0
10/03/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.09700	0.09500	0
10/03/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.07000	0.06900	0
10/03/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.08300	0.08100	0
10/03/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.41320	7.40890	0
10/03/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.16700	0.16300	0
10/03/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.12100	0.11900	0
10/03/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.21500	0.21100	0
10/03/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.00200	0.00200	0
10/03/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.00800	0.01000	0
10/03/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.00400	0.00400	0
10/03/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.51580	7.51510	0
10/03/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.48400	0.48400	0
10/03/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.52400	0.52400	0
10/03/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.44500	0.44600	0
10/03/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.07900	0.08100	0
10/03/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.05800	0.05900	0
10/03/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.06800	0.06900	0
10/03/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,726.29000	13,715.62000	0
10/03/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	126.30000	115.60000	0
10/03/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	126.30000	115.60000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	126.30000	115.60000	0
10/03/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,907.86000	13,903.79000	0
10/03/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	407.90000	403.80000	0
10/03/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	407.90000	403.80000	0
10/03/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	407.90000	403.80000	0
10/03/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.10000	0.00000	0
10/03/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.05010	1.04800	0
10/03/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.00530	0.00540	0
10/03/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00010	0.00020	0
10/03/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.05010	0.04810	0
10/03/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00000	0.00010	0
10/03/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.05000	0.05220	0
10/03/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00520	0.00740	0
10/03/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.06650	1.06540	0
10/03/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03790	0.03800	0
10/03/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.01820	0.01870	0
10/03/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.07270	0.07220	0
10/03/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00620	0.00680	0
10/03/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.05170	0.05330	0
10/03/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.02140	0.02260	0
11/03/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.91660	6.90450	109,191
11/03/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	6,050
11/03/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00000	0.00000	340
11/03/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/03/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.00000	0.00100	100
11/03/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.07400	0.06800	8,500
11/03/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.00000	0.00100	3,280

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/03/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/03/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/03/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
11/03/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
11/03/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.00000	0.00000	6,050
11/03/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
11/03/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.00000	0.00000	12,000
11/03/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.00000	0.00000	871
11/03/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.00000	0.00000	3,071
11/03/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.00000	0.00000	7,600
11/03/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.00500	0.00800	1,600
11/03/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.18300	0.19700	3,000
11/03/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.33300	0.34600	3,000
11/03/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.68300	0.69600	0
11/03/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.63300	0.64600	0
11/03/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.58300	0.59600	0
11/03/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.48300	1.49600	0
11/03/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.38300	0.39600	2,000
11/03/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.58300	3.59600	0
11/03/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.28300	0.29600	2,571
11/03/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.00700	0.01400	0
11/03/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.23300	0.24700	0
11/03/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.48300	0.49600	0
11/03/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.08800	0.10400	0
11/03/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.43300	0.44600	0
11/03/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.03300	1.04600	0
11/03/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.58300	1.59600	0
11/03/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.13300	1.14600	0
11/03/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.08300	1.09600	0
11/03/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.00820	6.99530	353,509
11/03/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.07700	0.07300	0
11/03/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.07000	0.06600	800
11/03/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.08600	0.08100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.38900	0.38000	0
11/03/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.13000	0.12500	2,190
11/03/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.17900	0.17300	500
11/03/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.02800	0.02400	500
11/03/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.03900	0.03600	1,000
11/03/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.16100	0.15600	650
11/03/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.11700	0.11200	500
11/03/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.10500	0.10100	250
11/03/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.19900	0.00000	150
11/03/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.39700	0.40600	0
11/03/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.25300	0.26100	0
11/03/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.19100	0.00000	0
11/03/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.35900	0.36700	0
11/03/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.83100	0.84100	0
11/03/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.02000	1.02900	0
11/03/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.22100	0.22800	0
11/03/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.08100	0.08500	300
11/03/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.32200	0.33000	0
11/03/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.47800	0.48600	1,000
11/03/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.56200	0.57100	0
11/03/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.51900	0.52800	0
11/03/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.11190	7.09860	39,086
11/03/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.09300	0.08800	0
11/03/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.08800	0.08300	0
11/03/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.09800	0.09400	3,000
11/03/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.12400	0.11900	2,800
11/03/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.20500	0.19900	5,000
11/03/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.47200	0.46500	0
11/03/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.41100	0.40400	0
11/03/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.19200	0.18600	10,000
11/03/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.15800	0.15300	200
11/03/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.53900	0.00000	0
11/03/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.12700	0.00000	5,000
11/03/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.64600	0.65400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.19900	0.20500	10,000
11/03/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.53000	0.53700	0
11/03/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.16000	0.16600	10,000
11/03/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.49300	0.50000	2,800
11/03/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.98600	0.99500	0
11/03/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.81200	0.82000	0
11/03/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.07600	1.08400	0
11/03/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.03100	1.03900	0
11/03/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.21210	7.19850	1,875
11/03/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.32100	0.31700	0
11/03/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.30500	0.30000	0
11/03/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.33800	0.33400	0
11/03/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.42600	0.43600	0
11/03/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.49300	0.50200	0
11/03/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.45900	0.46900	0
11/03/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.32250	7.30860	277
11/03/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.58700	0.57900	0
11/03/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.56000	0.55200	0
11/03/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.61500	0.60600	0
11/03/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.60700	0.59800	0
11/03/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.28500	0.28900	1,000
11/03/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.27900	0.28300	0
11/03/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.32400	0.32900	0
11/03/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.30100	0.30600	0
11/03/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.24070	9.22730	0
11/03/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.48600	1.47300	0
11/03/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.47000	1.45700	0
11/03/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.50300	1.49000	0
11/03/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.41200	1.41300	0
11/03/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.47900	1.48000	0
11/03/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.44500	1.44600	0
11/03/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.91660	6.90450	70
11/03/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.00545	0.00811	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.00170	0.00348	0
11/03/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.01533	0.01786	0
11/03/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.04873	0.06336	0
11/03/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.13510	0.14898	0
11/03/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.08885	0.10361	0
11/03/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.00820	6.99530	350
11/03/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.17911	0.17338	0
11/03/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.16108	0.15557	0
11/03/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.19908	0.19312	0
11/03/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.09501	0.09035	0
11/03/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.43681	0.44505	60
11/03/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.19088	0.19782	0
11/03/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.25288	0.26027	0
11/03/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.22091	0.22808	0
11/03/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.11190	7.09860	0
11/03/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.30431	0.00000	0
11/03/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.28466	0.00000	0
11/03/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.32888	0.00000	0
11/03/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.26698	0.00000	0
11/03/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.32276	0.00000	0
11/03/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.29241	0.00000	0
11/03/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.08250	11.10760	21,140
11/03/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/03/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/03/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/03/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.00000	0.00200	569
11/03/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00000	0.00000	569
11/03/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.00000	0.00000	150
11/03/2011	£ / R On 14 March 2011	8.00	C	Foreign Exchange Future	3.08300	3.10800	0
11/03/2011	£ / R On 14 March 2011	7.30	C	Foreign Exchange Future	3.78300	3.80800	0
11/03/2011	£ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.00100	0.00000	0
11/03/2011	£ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.00100	0.00000	0
11/03/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.91800	0.89200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.46800	1.44200	0
11/03/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.66800	0.64200	0
11/03/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.36800	0.34400	0
11/03/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.76800	0.74200	0
11/03/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.71800	0.69200	2,000
11/03/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.21780	11.24210	12,522
11/03/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.12100	0.12500	0
11/03/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.11200	0.11600	0
11/03/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.13000	0.13500	0
11/03/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.10400	0.10800	0
11/03/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.58900	0.60700	0
11/03/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.21900	0.22600	10
11/03/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.18900	0.19500	0
11/03/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.52100	0.50300	100
11/03/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.12100	0.11500	10
11/03/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.45100	0.43400	0
11/03/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.83600	0.81600	100
11/03/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.71200	0.69300	0
11/03/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.79400	0.77400	0
11/03/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.75300	0.73300	0
11/03/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.36550	11.38820	6,810
11/03/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.41600	0.42200	0
11/03/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.39800	0.40300	0
11/03/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.43400	0.44100	0
11/03/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.24500	0.24800	0
11/03/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.36400	0.36900	0
11/03/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.64900	0.63100	100
11/03/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.98000	0.96000	200
11/03/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.51900	0.50300	0
11/03/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.58300	0.56500	0
11/03/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.55100	0.53400	0
11/03/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.50360	11.52480	87
11/03/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.52500	0.53400	0
11/03/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.50700	0.51600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.54400	0.55300	0
11/03/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.35800	0.36400	0
11/03/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.05400	1.03900	250
11/03/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.64000	0.62800	0
11/03/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.70300	0.69100	0
11/03/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.67100	0.65900	0
11/03/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08420	0.08320	400
11/03/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00002	0.00002	0
11/03/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/03/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00720	0.00620	0
11/03/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
11/03/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01280	0.01380	0
11/03/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00282	0.00382	0
11/03/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08540	0.08440	583
11/03/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00294	0.00250	0
11/03/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01054	0.00960	0
11/03/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00064	0.00054	0
11/03/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01024	0.01114	0
11/03/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00014	0.00020	0
11/03/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00254	0.00310	0
11/03/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08680	0.08570	0
11/03/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00796	0.00000	0
11/03/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00305	0.00000	0
11/03/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01689	0.00000	0
11/03/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00009	0.00000	0
11/03/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00625	0.00000	0
11/03/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00116	0.00000	0
11/03/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.55570	9.54980	11,852
11/03/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.00100	0.00200	0
11/03/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.00000	0.00100	0
11/03/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.00200	0.00400	0
11/03/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.07100	0.07500	10,429

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00000	0.00000	14,937
11/03/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00000	0.00000	100
11/03/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.02000	0.02600	500
11/03/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.00000	0.00000	500
11/03/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	4,508
11/03/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.54400	0.55000	0
11/03/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.06400	0.07600	3,000
11/03/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.44400	0.45000	0
11/03/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.94400	0.95000	0
11/03/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.84400	0.85000	0
11/03/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.19600	0.20400	0
11/03/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.01500	0.02500	0
11/03/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.29400	0.30100	0
11/03/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.24500	0.25200	0
11/03/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.66960	9.66260	11,019
11/03/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.20400	0.20100	0
11/03/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.18800	0.18500	0
11/03/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.22100	0.21800	0
11/03/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.30100	0.30500	0
11/03/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.36800	0.37200	0
11/03/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.33400	0.33800	0
11/03/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.78960	9.78160	5,690
11/03/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.45100	0.45100	0
11/03/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.47900	0.47800	0
11/03/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.42500	0.42500	0
11/03/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.33500	0.34300	0
11/03/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.28900	0.29600	0
11/03/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.31100	0.31900	0
11/03/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.90120	9.89230	300
11/03/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.52500	0.52100	0
11/03/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.50000	0.49700	0
11/03/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.55000	0.54700	0
11/03/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.39900	0.40500	0
11/03/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.44900	0.45500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.42400	0.42900	0
11/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011			Can-Do Future	6.91810	6.90600	433,036
11/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.85	C	Can-Do Future	0.09000	0.08500	0
11/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.80	C	Can-Do Future	0.12900	0.12200	0
11/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.90	C	Can-Do Future	0.05800	0.05500	0
11/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.90	P	Can-Do Future	0.04000	0.04900	0
11/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.80	P	Can-Do Future	0.01100	0.01600	0
11/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.85	P	Can-Do Future	0.02200	0.02900	0
11/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011			Can-Do Future	9.55550	9.54970	1,000
11/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.60	C	Can-Do Future	0.04500	0.04900	0
11/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.65	C	Can-Do Future	0.03000	0.03400	0
11/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.55	C	Can-Do Future	0.06500	0.06800	0
11/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.55	P	Can-Do Future	0.06000	0.06800	0
11/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.65	P	Can-Do Future	0.12500	0.13400	0
11/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.60	P	Can-Do Future	0.09000	0.09900	0
11/03/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.94540	6.90990	2,229
11/03/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.24500	0.21000	0
11/03/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.19600	0.16000	0
11/03/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.29500	0.26000	0
11/03/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/03/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00100	0.00000	0
11/03/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
11/03/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.95940	6.92410	13,003
11/03/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.36400	0.33500	0
11/03/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.40600	0.37700	0
11/03/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.32200	0.29400	0
11/03/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.06300	0.07000	0
11/03/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.04700	0.05300	0
11/03/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.05500	0.06100	0
11/03/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.97530	6.93980	8,470
11/03/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.43800	0.41300	0
11/03/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.39900	0.37600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.47700	0.45100	0
11/03/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.10200	0.11100	0
11/03/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.12400	0.13600	0
11/03/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.11300	0.12300	0
11/03/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.86150	7.83270	0
11/03/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.10500	1.08600	0
11/03/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.07900	1.06100	0
11/03/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.13200	1.11200	0
11/03/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.52100	0.52900	0
11/03/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.56800	0.57800	0
11/03/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.54400	0.55300	0
11/03/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.07820	7.08070	1,641
11/03/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.04000	0.05400	0
11/03/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.01500	0.02600	0
11/03/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.08100	0.09100	0
11/03/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.00300	0.01000	0
11/03/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.03700	0.04500	0
11/03/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.01200	0.02300	0
11/03/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.15800	7.15930	0
11/03/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.33900	0.34200	0
11/03/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.30300	0.30600	0
11/03/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.37700	0.37900	0
11/03/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.06900	0.07000	0
11/03/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.09500	0.09700	0
11/03/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.08100	0.08300	0
11/03/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.24450	7.24520	0
11/03/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.23300	0.00000	0
11/03/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.25900	0.00000	0
11/03/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.21200	0.00000	0
11/03/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.26800	0.00000	0
11/03/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.21500	0.00000	0
11/03/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.23900	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.43490	7.41320	0
11/03/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.18500	0.16700	0
11/03/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.23500	0.21500	0
11/03/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.13700	0.12100	0
11/03/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.00200	0.00800	0
11/03/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.00000	0.00200	0
11/03/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.00000	0.00400	0
11/03/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.53890	7.51580	0
11/03/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.50200	0.48400	0
11/03/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.46300	0.44500	0
11/03/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.54200	0.52400	0
11/03/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.05300	0.05800	0
11/03/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.07400	0.07900	0
11/03/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.06300	0.06800	0
11/03/2011	CHF / R On 19 September 2011			Foreign Exchange Future	7.65540	7.63140	0
11/03/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.32300	0.00000	0
11/03/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.34600	0.00000	0
11/03/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.30300	0.00000	0
11/03/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.34800	0.00000	0
11/03/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.29100	0.00000	0
11/03/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.31800	0.00000	0
11/03/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,756.65000	13,726.29000	0
11/03/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	156.70000	126.30000	0
11/03/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	156.60000	126.30000	0
11/03/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	156.70000	126.30000	0
11/03/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
11/03/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
11/03/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.10000	0.00000	0
11/03/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,941.30000	13,907.86000	0
11/03/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	441.30000	407.90000	0
11/03/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	441.30000	407.90000	0
11/03/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	441.30000	407.90000	0
11/03/2011	RAIN On 13 June 2011	13499.99	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
11/03/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.10000	0
11/03/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/03/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.05200	1.05010	0
11/03/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.00530	0.00530	0
11/03/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.05200	0.05010	0
11/03/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00000	0.00010	0
11/03/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.04800	0.05000	0
11/03/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/03/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00330	0.00520	0
11/03/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.06910	1.06650	0
11/03/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03930	0.03790	0
11/03/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.07470	0.07270	0
11/03/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.01900	0.01820	0
11/03/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.04990	0.05170	0
11/03/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00560	0.00620	0
11/03/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.02020	0.02140	0
11/03/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.08810	1.08530	0
11/03/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.04050	0.00000	0
11/03/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.02570	0.00000	0
11/03/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.06410	0.00000	0
11/03/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02600	0.00000	0
11/03/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.08760	0.00000	0
11/03/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05240	0.00000	0
14/03/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.90640	6.91660	0
14/03/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.05600	0.07400	0
14/03/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.00000	0.00500	0
14/03/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.09400	0.08800	0
14/03/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.44400	0.43300	0
14/03/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.29400	0.28300	0
14/03/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.00000	0.00700	0
14/03/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.24400	0.23300	0
14/03/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.49400	0.48300	0
14/03/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.19400	0.18300	0
14/03/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.34400	0.33300	0
14/03/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.69400	0.68300	0
14/03/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.64400	0.63300	0
14/03/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.59400	0.58300	0
14/03/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.49400	1.48300	0
14/03/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.39400	0.38300	0
14/03/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.59400	3.58300	0
14/03/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.04400	1.03300	0
14/03/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.59400	1.58300	0
14/03/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.14400	1.13300	0
14/03/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.09400	1.08300	0
14/03/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.95550	7.00820	395,196
14/03/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.06500	0.07700	0
14/03/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.05900	0.07000	800
14/03/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.07200	0.08600	0
14/03/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.34600	0.38900	0
14/03/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.11100	0.13000	2,190

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.15400	0.17900	500
14/03/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.02300	0.02800	500
14/03/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.17200	0.19900	150
14/03/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.09900	0.11700	500
14/03/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.08900	0.10500	250
14/03/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.03300	0.03900	1,000
14/03/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.13800	0.16100	650
14/03/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.21700	0.19100	0
14/03/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.39400	0.35900	0
14/03/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.43400	0.39700	0
14/03/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.28300	0.25300	0
14/03/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.87800	0.83100	0
14/03/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.06800	1.02000	0
14/03/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.24900	0.22100	0
14/03/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.09100	0.08100	300
14/03/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.35600	0.32200	0
14/03/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.51700	0.47800	1,000
14/03/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.60400	0.56200	0
14/03/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.56000	0.51900	0
14/03/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.05660	7.11190	53,691
14/03/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.08400	0.09300	0
14/03/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.08000	0.08800	0
14/03/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.08900	0.09800	3,000
14/03/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.11200	0.12400	2,800
14/03/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.18500	0.20500	5,000
14/03/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.43400	0.47200	0
14/03/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.37500	0.41100	0
14/03/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.17400	0.19200	10,000
14/03/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.14300	0.15800	200
14/03/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.49900	0.53900	0
14/03/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.14200	0.12700	5,000
14/03/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.68600	0.64600	0
14/03/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.21800	0.19900	10,000
14/03/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.56700	0.53000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.17700	0.16000	10,000
14/03/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.52800	0.49300	2,800
14/03/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.03200	0.98600	0
14/03/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.85500	0.81200	0
14/03/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.12300	1.07600	0
14/03/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.07700	1.03100	0
14/03/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.15810	7.21210	1,875
14/03/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.30100	0.32100	0
14/03/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.28600	0.30500	0
14/03/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.31700	0.33800	0
14/03/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.45900	0.42600	0
14/03/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.52800	0.49300	0
14/03/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.49300	0.45900	0
14/03/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.26380	7.32250	277
14/03/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.55100	0.58700	0
14/03/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.52500	0.56000	0
14/03/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.57800	0.61500	0
14/03/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.57100	0.60700	0
14/03/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.30700	0.28500	1,000
14/03/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.30000	0.27900	0
14/03/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.34700	0.32400	0
14/03/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.32300	0.30100	0
14/03/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.18860	9.24070	0
14/03/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.45400	1.48600	0
14/03/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.47000	1.50300	0
14/03/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.43800	1.47000	0
14/03/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.49900	1.47900	0
14/03/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.43100	1.41200	0
14/03/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.46500	1.44500	0
14/03/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.90640	6.91660	0
14/03/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.00000	0.00545	0
14/03/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.00000	0.00170	0
14/03/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.00000	0.01533	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.04360	0.04873	0
14/03/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.14360	0.13510	0
14/03/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.09360	0.08885	0
14/03/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.95550	7.00820	320
14/03/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.15403	0.17911	0
14/03/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.13801	0.16108	0
14/03/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.17188	0.19908	0
14/03/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.08024	0.09501	0
14/03/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.47474	0.43681	60
14/03/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.21638	0.19088	0
14/03/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.28251	0.25288	0
14/03/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.24853	0.22091	0
14/03/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.05660	7.11190	0
14/03/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.27697	0.30431	0
14/03/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.25881	0.28466	0
14/03/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.29645	0.32888	0
14/03/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.28985	0.26698	0
14/03/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.35221	0.32276	0
14/03/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.32037	0.29241	0
14/03/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.12730	11.08250	0
14/03/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	£ / R On 14 March 2011	8.00	C	Foreign Exchange Future	3.12700	3.08300	0
14/03/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	£ / R On 14 March 2011	7.30	C	Foreign Exchange Future	3.82700	3.78300	0
14/03/2011	£ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.00000	0.00100	0
14/03/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.87300	0.91800	0
14/03/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.42300	1.46800	0
14/03/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.62300	0.66800	0
14/03/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.32300	0.36800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	£ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
14/03/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.72300	0.76800	0
14/03/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.67300	0.71800	0
14/03/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.20900	11.21780	17,204
14/03/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.10700	0.12100	0
14/03/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.09800	0.11200	0
14/03/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.11600	0.13000	0
14/03/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.58000	0.58900	0
14/03/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.20600	0.21900	10
14/03/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.17600	0.18900	0
14/03/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.09000	0.10400	0
14/03/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.83100	0.83600	100
14/03/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.51700	0.52100	100
14/03/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.12100	0.12100	10
14/03/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.44700	0.45100	0
14/03/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.70700	0.71200	0
14/03/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.78900	0.79400	0
14/03/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.74800	0.75300	0
14/03/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.35400	11.36550	17,750
14/03/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.40600	0.41600	0
14/03/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.38800	0.39800	0
14/03/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.42500	0.43400	0
14/03/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.35300	0.36400	0
14/03/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.23200	0.24500	0
14/03/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.97800	0.98000	200
14/03/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.64900	0.64900	100
14/03/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.52100	0.51900	0
14/03/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.58400	0.58300	0
14/03/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.55200	0.55100	0
14/03/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.49660	11.50360	87
14/03/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.51000	0.52500	0
14/03/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.49200	0.50700	0
14/03/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.52900	0.54400	0
14/03/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.34100	0.35800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.04400	1.05400	250
14/03/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.63200	0.64000	0
14/03/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.69500	0.70300	0
14/03/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.66300	0.67100	0
14/03/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08436	0.08420	0
14/03/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00000	0.00002	0
14/03/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00736	0.00720	0
14/03/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01264	0.01280	0
14/03/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00264	0.00282	0
14/03/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08510	0.08540	1,003
14/03/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00273	0.00294	0
14/03/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00056	0.00064	0
14/03/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01023	0.01054	0
14/03/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00013	0.00014	0
14/03/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01046	0.01024	0
14/03/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00263	0.00254	0
14/03/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08640	0.08680	0
14/03/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00760	0.00796	0
14/03/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01649	0.01689	0
14/03/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00288	0.00305	0
14/03/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00648	0.00625	0
14/03/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00009	0.00009	0
14/03/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00120	0.00116	0
14/03/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.63940	9.55570	0
14/03/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.00000	0.00100	0
14/03/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.00000	0.00200	0
14/03/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.13900	0.07100	0
14/03/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.03900	0.02000	0
14/03/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.46100	0.54400	0
14/03/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.00000	0.06400	0
14/03/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.36100	0.44400	0
14/03/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.86100	0.94400	0
14/03/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.76100	0.84400	0
14/03/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.11100	0.19600	0
14/03/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.00000	0.01500	0
14/03/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.21100	0.29400	0
14/03/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.16100	0.24500	0
14/03/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.70220	9.66960	12,051
14/03/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.20600	0.20400	0
14/03/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.22500	0.22100	0
14/03/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.18900	0.18800	0
14/03/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.33700	0.36800	0
14/03/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.27300	0.30100	0
14/03/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.30400	0.33400	0
14/03/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.82040	9.78960	14,009
14/03/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.46500	0.45100	0
14/03/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.43800	0.42500	0
14/03/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.49300	0.47900	0
14/03/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.27300	0.28900	0
14/03/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.31800	0.33500	0
14/03/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.29500	0.31100	0
14/03/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.93500	9.90120	300
14/03/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.54600	0.52500	0
14/03/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.57200	0.55000	0
14/03/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.52100	0.50000	0
14/03/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.43600	0.44900	0
14/03/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.38700	0.39900	0
14/03/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.41100	0.42400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011			Can-Do Future	6.86520	6.91810	524,280
14/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.85	C	Can-Do Future	0.04600	0.09000	0
14/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.90	C	Can-Do Future	0.02500	0.05800	0
14/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.80	C	Can-Do Future	0.07900	0.12900	0
14/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.80	P	Can-Do Future	0.01400	0.01100	0
14/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.90	P	Can-Do Future	0.06000	0.04000	0
14/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.85	P	Can-Do Future	0.03100	0.02200	0
14/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011			Can-Do Future	9.58790	9.55550	7,857
14/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.60	C	Can-Do Future	0.04400	0.04500	0
14/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.55	C	Can-Do Future	0.07200	0.06500	0
14/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.65	C	Can-Do Future	0.02700	0.03000	0
14/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.65	P	Can-Do Future	0.08900	0.12500	0
14/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.55	P	Can-Do Future	0.03400	0.06000	0
14/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.60	P	Can-Do Future	0.05600	0.09000	0
14/03/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.96070	6.94540	0
14/03/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.26100	0.24500	0
14/03/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.21100	0.19600	0
14/03/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.31100	0.29500	0
14/03/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00000	0.00100	0
14/03/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.93150	6.95940	13,517
14/03/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.34000	0.36400	0
14/03/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.30000	0.32200	0
14/03/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.38200	0.40600	0
14/03/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.05100	0.04700	0
14/03/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.06900	0.06300	0
14/03/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.05900	0.05500	0
14/03/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.94660	6.97530	8,470
14/03/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.41500	0.43800	0
14/03/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.45400	0.47700	0
14/03/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.37800	0.39900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.13100	0.12400	0
14/03/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.10700	0.10200	0
14/03/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.11800	0.11300	0
14/03/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.82980	7.86150	0
14/03/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.11200	1.10500	0
14/03/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.08500	1.07900	0
14/03/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.14000	1.13200	0
14/03/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.56000	0.52100	0
14/03/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.60500	0.56800	0
14/03/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.58200	0.54400	0
14/03/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.09010	7.07820	0
14/03/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.04000	0.04000	0
14/03/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.09000	0.08100	0
14/03/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.00000	0.01500	0
14/03/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.01000	0.03700	0
14/03/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.00000	0.00300	0
14/03/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.00000	0.01200	0
14/03/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.12150	7.15800	1,300
14/03/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.30800	0.33900	0
14/03/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.34500	0.37700	0
14/03/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.27200	0.30300	0
14/03/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.10100	0.09500	0
14/03/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.07400	0.06900	0
14/03/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.08700	0.08100	0
14/03/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.20610	7.24450	0
14/03/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.21300	0.23300	0
14/03/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.19400	0.21200	0
14/03/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.23400	0.25900	0
14/03/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.22800	0.21500	0
14/03/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.28800	0.26800	0
14/03/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.25700	0.23900	0
14/03/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.45060	7.43490	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.20100	0.18500	0
14/03/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.15100	0.13700	0
14/03/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.25100	0.23500	0
14/03/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.00000	0.00200	0
14/03/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.52450	7.53890	0
14/03/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.49000	0.50200	0
14/03/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.53000	0.54200	0
14/03/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.45100	0.46300	0
14/03/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.07700	0.07400	0
14/03/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.05600	0.05300	0
14/03/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.06600	0.06300	0
14/03/2011	CHF / R On 19 September 2011			Foreign Exchange Future	7.63900	7.65540	0
14/03/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.31200	0.32300	0
14/03/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.29200	0.30300	0
14/03/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.33600	0.34600	0
14/03/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.29700	0.29100	0
14/03/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.35300	0.34800	0
14/03/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.32300	0.31800	0
14/03/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,715.07000	13,756.65000	0
14/03/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	115.10000	156.70000	0
14/03/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	115.10000	156.70000	0
14/03/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	115.10000	156.60000	0
14/03/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.10000	0
14/03/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,916.27000	13,941.30000	0
14/03/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	416.30000	441.30000	0
14/03/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	416.30000	441.30000	0
14/03/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	416.30000	441.30000	0
14/03/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.05160	1.05200	0
14/03/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.00160	0.00530	0
14/03/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.05160	0.05200	0
14/03/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.04840	0.04800	0
14/03/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00000	0.00330	0
14/03/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.06180	1.06910	0
14/03/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03460	0.03930	0
14/03/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.01630	0.01900	0
14/03/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.06830	0.07470	0
14/03/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00650	0.00560	0
14/03/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.05450	0.04990	0
14/03/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.02280	0.02020	0
14/03/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.08070	1.08810	0
14/03/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.03710	0.04050	0
14/03/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.05930	0.06410	0
14/03/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.02340	0.02570	0
14/03/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.09270	0.08760	0
14/03/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02860	0.02600	0
14/03/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05640	0.05240	0
15/03/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.05740	6.95550	392,073
15/03/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.08900	0.06500	0
15/03/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.08100	0.05900	800
15/03/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.09800	0.07200	0
15/03/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.42900	0.34600	0
15/03/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.14800	0.11100	2,190
15/03/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.20200	0.15400	500
15/03/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.03300	0.02300	500
15/03/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.04600	0.03300	1,000
15/03/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.22900	0.17200	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.18200	0.13800	650
15/03/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.13400	0.09900	500
15/03/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.12100	0.08900	250
15/03/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.36400	0.43400	0
15/03/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.22500	0.28300	0
15/03/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.17200	0.21700	0
15/03/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.32700	0.39400	0
15/03/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.78900	0.87800	0
15/03/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.97600	1.06800	0
15/03/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.19500	0.24900	0
15/03/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.07200	0.09100	300
15/03/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.29100	0.35600	0
15/03/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.44100	0.51700	1,000
15/03/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.52400	0.60400	0
15/03/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.48200	0.56000	0
15/03/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.16020	7.05660	54,911
15/03/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.10300	0.08400	0
15/03/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.09800	0.08000	0
15/03/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.10900	0.08900	3,000
15/03/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.13700	0.11200	2,800
15/03/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.22500	0.18500	5,000
15/03/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.51300	0.43400	0
15/03/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.44900	0.37500	0
15/03/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.21100	0.17400	10,000
15/03/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.17500	0.14300	200
15/03/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.58200	0.49900	0
15/03/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.12200	0.14200	5,000
15/03/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.61500	0.68600	0
15/03/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.18900	0.21800	10,000
15/03/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.50100	0.56700	0
15/03/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.15300	0.17700	10,000
15/03/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.46500	0.52800	2,800
15/03/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.94900	1.03200	0
15/03/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.77700	0.85500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.03800	1.12300	0
15/03/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.99300	1.07700	0
15/03/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.25920	7.15810	2,082
15/03/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.35300	0.30100	0
15/03/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.33500	0.28600	0
15/03/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.37100	0.31700	0
15/03/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.41200	0.45900	0
15/03/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.47600	0.52800	0
15/03/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.44400	0.49300	0
15/03/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.36880	7.26380	277
15/03/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.63100	0.55100	0
15/03/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.60300	0.52500	0
15/03/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.66000	0.57800	0
15/03/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.65200	0.57100	0
15/03/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.28300	0.30700	1,000
15/03/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.27700	0.30000	0
15/03/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.32000	0.34700	0
15/03/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.29800	0.32300	0
15/03/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.29200	9.18860	0
15/03/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.53800	1.45400	0
15/03/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.52100	1.43800	0
15/03/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.55500	1.47000	0
15/03/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.41300	1.43100	0
15/03/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.47900	1.49900	0
15/03/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.44600	1.46500	0
15/03/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.05740	6.95550	280
15/03/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.20187	0.15403	0
15/03/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.10883	0.08024	0
15/03/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.18207	0.13801	0
15/03/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.22871	0.17188	0
15/03/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.17131	0.21638	0
15/03/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.22467	0.28251	0
15/03/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.40143	0.47474	60

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.19447	0.24853	0
15/03/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.16020	7.05660	0
15/03/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.33596	0.27697	0
15/03/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.31097	0.25881	0
15/03/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.36226	0.29645	0
15/03/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.25206	0.28985	0
15/03/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.30077	0.35221	0
15/03/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.27576	0.32037	0
15/03/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.32000	11.20900	17,184
15/03/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.13000	0.10700	0
15/03/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.12000	0.09800	0
15/03/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.14100	0.11600	0
15/03/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.66300	0.58000	0
15/03/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.24700	0.20600	10
15/03/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.21100	0.17600	0
15/03/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.11000	0.09000	0
15/03/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.74000	0.83100	100
15/03/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.44100	0.51700	100
15/03/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.09300	0.12100	10
15/03/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.37700	0.44700	0
15/03/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.62100	0.70700	0
15/03/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.70000	0.78900	0
15/03/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.66000	0.74800	0
15/03/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.46850	11.35400	17,755
15/03/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.45600	0.40600	0
15/03/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.43600	0.38800	0
15/03/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.47700	0.42500	0
15/03/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.39800	0.35300	0
15/03/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.26300	0.23200	0
15/03/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.89500	0.97800	200
15/03/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.58000	0.64900	100
15/03/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.45900	0.52100	0
15/03/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.51800	0.58400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.48800	0.55200	0
15/03/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.60760	11.49660	87
15/03/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.56900	0.51000	0
15/03/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.38400	0.34100	0
15/03/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.54900	0.49200	0
15/03/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.58900	0.52900	0
15/03/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.58100	0.63200	0
15/03/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.64100	0.69500	0
15/03/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.97600	1.04400	250
15/03/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.61100	0.66300	0
15/03/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08730	0.08510	1,033
15/03/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00388	0.00273	0
15/03/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00082	0.00056	0
15/03/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01236	0.01023	0
15/03/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00006	0.00013	0
15/03/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00852	0.01046	0
15/03/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00158	0.00263	0
15/03/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08860	0.08640	0
15/03/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00933	0.00760	0
15/03/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01868	0.01649	0
15/03/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00363	0.00288	0
15/03/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00503	0.00648	0
15/03/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00008	0.00009	0
15/03/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00073	0.00120	0
15/03/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.83960	9.70220	15,081
15/03/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.27300	0.20600	0
15/03/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.30000	0.22500	0
15/03/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.24900	0.18900	0
15/03/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.25900	0.33700	0
15/03/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.21000	0.27300	0
15/03/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.23300	0.30400	0
15/03/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.96140	9.82040	14,009

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.56400	0.46500	0
15/03/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.53400	0.43800	0
15/03/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.59400	0.49300	0
15/03/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.23300	0.27300	0
15/03/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.27300	0.31800	0
15/03/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.25300	0.29500	0
15/03/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.07460	9.93500	300
15/03/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.63700	0.54600	0
15/03/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.66500	0.57200	0
15/03/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.60900	0.52100	0
15/03/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.38400	0.43600	0
15/03/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.34000	0.38700	0
15/03/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.36200	0.41100	0
15/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011			Can-Do Future	6.96790	6.86520	524,280
15/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.85	C	Can-Do Future	0.12200	0.04600	0
15/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.90	C	Can-Do Future	0.07900	0.02500	0
15/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.80	C	Can-Do Future	0.16900	0.07900	0
15/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.80	P	Can-Do Future	0.00100	0.01400	0
15/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.90	P	Can-Do Future	0.01100	0.06000	0
15/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.85	P	Can-Do Future	0.00400	0.03100	0
15/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011			Can-Do Future	9.85160	9.58790	7,857
15/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.60	C	Can-Do Future	0.25400	0.04400	0
15/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.55	C	Can-Do Future	0.30300	0.07200	0
15/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.65	C	Can-Do Future	0.20600	0.02700	0
15/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.65	P	Can-Do Future	0.00400	0.08900	0
15/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.55	P	Can-Do Future	0.00100	0.03400	0
15/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.60	P	Can-Do Future	0.00200	0.05600	0
15/03/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.90780	6.93150	13,460
15/03/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.31800	0.34000	0
15/03/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.27800	0.30000	0
15/03/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.35900	0.38200	0
15/03/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.05100	0.05100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.07000	0.06900	0
15/03/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.06000	0.05900	0
15/03/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.92810	6.94660	8,470
15/03/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.40200	0.41500	0
15/03/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.36500	0.37800	0
15/03/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.44000	0.45400	0
15/03/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.11200	0.10700	0
15/03/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.13700	0.13100	0
15/03/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.12400	0.11800	0
15/03/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.81170	7.82980	0
15/03/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.10100	1.11200	0
15/03/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.07400	1.08500	0
15/03/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.12900	1.14000	0
15/03/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.56700	0.56000	0
15/03/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.61200	0.60500	0
15/03/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.58900	0.58200	0
15/03/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.15500	7.12150	0
15/03/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.34400	0.30800	0
15/03/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.38100	0.34500	0
15/03/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.30800	0.27200	0
15/03/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.10300	0.10100	0
15/03/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.07600	0.07400	0
15/03/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.08900	0.08700	0
15/03/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.24240	7.20610	0
15/03/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.23700	0.21300	0
15/03/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.21700	0.19400	0
15/03/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.26300	0.23400	0
15/03/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.22100	0.22800	0
15/03/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.27500	0.28800	0
15/03/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.24500	0.25700	0
15/03/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.69770	7.52450	0
15/03/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.63500	0.49000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.67900	0.53000	0
15/03/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.59300	0.45100	0
15/03/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.04500	0.07700	0
15/03/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.03100	0.05600	0
15/03/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.03700	0.06600	0
15/03/2011	CHF / R On 19 September 2011			Foreign Exchange Future	7.81680	7.63900	0
15/03/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.40600	0.31200	0
15/03/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.38000	0.29200	0
15/03/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.43400	0.33600	0
15/03/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.21700	0.29700	0
15/03/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.26300	0.35300	0
15/03/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.23900	0.32300	0
15/03/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,127.58000	13,916.27000	0
15/03/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	627.60000	416.30000	0
15/03/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	627.60000	416.30000	0
15/03/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	627.60000	416.30000	0
15/03/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.07620	1.06180	0
15/03/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04410	0.03460	0
15/03/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02170	0.01630	0
15/03/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.08120	0.06830	0
15/03/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00500	0.00650	0
15/03/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.04550	0.05450	0
15/03/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01790	0.02280	0
15/03/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.09560	1.08070	0
15/03/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.04480	0.03710	0
15/03/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.07000	0.05930	0
15/03/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.02870	0.02340	0
15/03/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.08310	0.09270	0
15/03/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02440	0.02860	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.04920	0.05640	0
16/03/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.06410	7.05740	390,895
16/03/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.08800	0.08900	0
16/03/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.08000	0.08100	800
16/03/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.09700	0.09800	0
16/03/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.43200	0.42900	0
16/03/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.14700	0.14800	2,190
16/03/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.20200	0.20200	500
16/03/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.18200	0.18200	650
16/03/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.03200	0.03300	500
16/03/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.04500	0.04600	1,000
16/03/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.13300	0.13400	500
16/03/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.12000	0.12100	250
16/03/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.22900	0.22900	150
16/03/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.35600	0.36400	0
16/03/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.21800	0.22500	0
16/03/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.31900	0.32700	0
16/03/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.78100	0.78900	0
16/03/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.16500	0.17200	0
16/03/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.96800	0.97600	0
16/03/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.18800	0.19500	0
16/03/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.06800	0.07200	300
16/03/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.28300	0.29100	0
16/03/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.43300	0.44100	1,000
16/03/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.51600	0.52400	0
16/03/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.47400	0.48200	0
16/03/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.16630	7.16020	55,011
16/03/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.10400	0.10300	0
16/03/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.09800	0.09800	0
16/03/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.11000	0.10900	3,000
16/03/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.17500	0.17500	200
16/03/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.58400	0.58200	0
16/03/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.13800	0.13700	2,800

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.22500	0.22500	5,000
16/03/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.51400	0.51300	0
16/03/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.44900	0.44900	0
16/03/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.21100	0.21100	10,000
16/03/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.60900	0.61500	0
16/03/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.18300	0.18900	10,000
16/03/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.49500	0.50100	0
16/03/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.14800	0.15300	10,000
16/03/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.45900	0.46500	2,800
16/03/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.11800	0.12200	5,000
16/03/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.94400	0.94900	0
16/03/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.77200	0.77700	0
16/03/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.03200	1.03800	0
16/03/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.98800	0.99300	0
16/03/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.26480	7.25920	2,082
16/03/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.35000	0.35300	0
16/03/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.33300	0.33500	0
16/03/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.36800	0.37100	0
16/03/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.40300	0.41200	0
16/03/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.46800	0.47600	0
16/03/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.43500	0.44400	0
16/03/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.37240	7.36880	277
16/03/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.62600	0.63100	0
16/03/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.59800	0.60300	0
16/03/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.65500	0.66000	0
16/03/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.64700	0.65200	0
16/03/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.27500	0.28300	1,000
16/03/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.26900	0.27700	0
16/03/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.31200	0.32000	0
16/03/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.29000	0.29800	0
16/03/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.29970	9.29200	0
16/03/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.53900	1.53800	0
16/03/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.55500	1.55500	0
16/03/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.52200	1.52100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.47200	1.47900	0
16/03/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.40500	1.41300	0
16/03/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.43900	1.44600	0
16/03/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.06410	7.05740	280
16/03/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.20187	0.20187	0
16/03/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.18182	0.18207	0
16/03/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.22911	0.22871	0
16/03/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.10790	0.10883	0
16/03/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.39380	0.40143	60
16/03/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.16501	0.17131	0
16/03/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.21772	0.22467	0
16/03/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.18777	0.19447	0
16/03/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.16630	7.16020	0
16/03/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.33588	0.33596	0
16/03/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.31079	0.31097	0
16/03/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.36230	0.36226	0
16/03/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.24600	0.25206	0
16/03/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.29449	0.30077	0
16/03/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.26958	0.27576	0
16/03/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.33080	11.32000	16,730
16/03/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.13800	0.13000	0
16/03/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.12800	0.12000	0
16/03/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.15000	0.14100	0
16/03/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.67100	0.66300	0
16/03/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.25500	0.24700	10
16/03/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.22000	0.21100	0
16/03/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.11800	0.11000	0
16/03/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.73700	0.74000	100
16/03/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.43900	0.44100	100
16/03/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.09000	0.09300	10
16/03/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.37400	0.37700	0
16/03/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.61900	0.62100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.69700	0.70000	0
16/03/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.65700	0.66000	0
16/03/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.47850	11.46850	17,756
16/03/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.46600	0.45600	0
16/03/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.44600	0.43600	0
16/03/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.48700	0.47700	0
16/03/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.27400	0.26300	0
16/03/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.40800	0.39800	0
16/03/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.58000	0.58000	100
16/03/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.89600	0.89500	200
16/03/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.45900	0.45900	0
16/03/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.51800	0.51800	0
16/03/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.48800	0.48800	0
16/03/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.61790	11.60760	452
16/03/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.58100	0.56900	0
16/03/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.56100	0.54900	0
16/03/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.60100	0.58900	0
16/03/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.39700	0.38400	0
16/03/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.97900	0.97600	250
16/03/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.58300	0.58100	0
16/03/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.64300	0.64100	0
16/03/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.61300	0.61100	0
16/03/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08770	0.08730	1,033
16/03/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00432	0.00388	0
16/03/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01278	0.01236	0
16/03/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00101	0.00082	0
16/03/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00831	0.00852	0
16/03/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00008	0.00006	0
16/03/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00162	0.00158	0
16/03/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08910	0.08860	0
16/03/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.01000	0.00933	0
16/03/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00425	0.00363	0
16/03/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01919	0.01868	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00009	0.00008	0
16/03/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00515	0.00503	0
16/03/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00090	0.00073	0
16/03/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.83250	9.83960	15,065
16/03/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.27000	0.27300	0
16/03/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.24600	0.24900	0
16/03/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.29600	0.30000	0
16/03/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.21400	0.21000	0
16/03/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.26400	0.25900	0
16/03/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.23800	0.23300	0
16/03/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.95460	9.96140	14,009
16/03/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.55500	0.56400	0
16/03/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.58600	0.59400	0
16/03/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.52600	0.53400	0
16/03/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.27100	0.27300	0
16/03/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.23100	0.23300	0
16/03/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.25000	0.25300	0
16/03/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.06790	10.07460	300
16/03/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.62700	0.63700	0
16/03/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.60000	0.60900	0
16/03/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.65600	0.66500	0
16/03/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.33800	0.34000	0
16/03/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.38200	0.38400	0
16/03/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.35900	0.36200	0
16/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011			Can-Do Future	6.97560	6.96790	524,280
16/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.85	C	Can-Do Future	0.12700	0.12200	0
16/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.80	C	Can-Do Future	0.17600	0.16900	0
16/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.90	C	Can-Do Future	0.08100	0.07900	0
16/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.90	P	Can-Do Future	0.00500	0.01100	0
16/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.80	P	Can-Do Future	0.00000	0.00100	0
16/03/2011	ANY DAY EXPIRY CAAB \$ On 18 March 2011	6.85	P	Can-Do Future	0.00100	0.00400	0
16/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011			Can-Do Future	9.84520	9.85160	7,857

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.60	C	Can-Do Future	0.24600	0.25400	0
16/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.65	C	Can-Do Future	0.19700	0.20600	0
16/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.55	C	Can-Do Future	0.29500	0.30300	0
16/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.55	P	Can-Do Future	0.00000	0.00100	0
16/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.65	P	Can-Do Future	0.00200	0.00400	0
16/03/2011	ANY DAY EXPIRY CAAC € On 18 March 2011	9.60	P	Can-Do Future	0.00100	0.00200	0
16/03/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.91960	6.90780	13,485
16/03/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.33300	0.31800	0
16/03/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.29300	0.27800	0
16/03/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.37400	0.35900	0
16/03/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.05400	0.05100	0
16/03/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.07300	0.07000	0
16/03/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.06300	0.06000	0
16/03/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.93700	6.92810	8,470
16/03/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.41400	0.40200	0
16/03/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.45200	0.44000	0
16/03/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.37700	0.36500	0
16/03/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.14000	0.13700	0
16/03/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.11500	0.11200	0
16/03/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.12700	0.12400	0
16/03/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.78110	7.81170	0
16/03/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.09000	1.10100	0
16/03/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.06500	1.07400	0
16/03/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.11700	1.12900	0
16/03/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.58600	0.56700	0
16/03/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.63400	0.61200	0
16/03/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.60900	0.58900	0
16/03/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.15060	7.15500	0
16/03/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.32900	0.34400	0
16/03/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.29300	0.30800	0
16/03/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.36700	0.38100	0
16/03/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.06600	0.07600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.09200	0.10300	0
16/03/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.07800	0.08900	0
16/03/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.23680	7.24240	0
16/03/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.22700	0.23700	0
16/03/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.25300	0.26300	0
16/03/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.20700	0.21700	0
16/03/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.27000	0.27500	0
16/03/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.21600	0.22100	0
16/03/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.24000	0.24500	0
16/03/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.72170	7.69770	0
16/03/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.65600	0.63500	0
16/03/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.61200	0.59300	0
16/03/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.70000	0.67900	0
16/03/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.02800	0.03100	0
16/03/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.04000	0.04500	0
16/03/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.03400	0.03700	0
16/03/2011	CHF / R On 19 September 2011			Foreign Exchange Future	7.84060	7.81680	0
16/03/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.41800	0.40600	0
16/03/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.44600	0.43400	0
16/03/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.39100	0.38000	0
16/03/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.25000	0.26300	0
16/03/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.20500	0.21700	0
16/03/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.22700	0.23900	0
16/03/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,139.21000	14,127.58000	0
16/03/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	639.20000	627.60000	0
16/03/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	639.20000	627.60000	0
16/03/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	639.20000	627.60000	0
16/03/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.07780	1.07620	0
16/03/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04450	0.04410	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.08220	0.08120	0
16/03/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02180	0.02170	0
16/03/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.04400	0.04550	0
16/03/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00440	0.00500	0
16/03/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01670	0.01790	0
16/03/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.09700	1.09560	0
16/03/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.04500	0.04480	0
16/03/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.02880	0.02870	0
16/03/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.07040	0.07000	0
16/03/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02340	0.02440	0
16/03/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.08180	0.08310	0
16/03/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.04800	0.04920	0
<b>Future Open Interest</b>							<b>1,067,982.00</b>
<b>Option Open Interest</b>							<b>58,470.00</b>
<b>Grand Total</b>							<b>1,126,452.00</b>