



# Currency Futures & Options Monthly Statistics

From: 03/05/2011 To: 24/05/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.66490	6.62220	426,718
03/05/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.00400	0.00400	0
03/05/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.00400	0.00400	800
03/05/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.00500	0.00500	7,200
03/05/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.10200	0.09100	650
03/05/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.01200	0.01200	1,690
03/05/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.02400	0.02200	6,000
03/05/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00100	0.00100	500
03/05/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00100	0.00100	1,000
03/05/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.01000	0.01000	1,000
03/05/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.00800	0.00800	250
03/05/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.01900	0.01800	100
03/05/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.02900	0.02700	19,330
03/05/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.05500	0.05100	0
03/05/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.06800	0.06200	100
03/05/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.00700	0.00700	5,500
03/05/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.03600	0.03400	100
03/05/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.12300	0.11000	0
03/05/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.04500	0.04100	2,650
03/05/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.22100	0.19500	3,000
03/05/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.08300	0.07500	175
03/05/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.05600	0.07300	100
03/05/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.20300	0.24000	0
03/05/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.10800	0.13800	7,450
03/05/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.32100	0.36200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.16800	0.20300	0
03/05/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.24000	0.27900	2,400
03/05/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.28000	0.31900	0
03/05/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.69200	0.73500	0
03/05/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.36400	0.40500	3,000
03/05/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.64300	0.68600	0
03/05/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.45400	0.49600	0
03/05/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.59500	0.63800	0
03/05/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	1.13600	1.17900	0
03/05/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.33600	1.37900	0
03/05/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.40900	0.45000	0
03/05/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.13700	0.16900	300
03/05/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.54700	0.59000	0
03/05/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.74000	0.78300	1,000
03/05/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.83900	0.88200	0
03/05/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.78900	0.83200	0
03/05/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.76080	6.71710	119,432
03/05/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.03500	0.03500	0
03/05/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.03300	0.03300	0
03/05/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.03800	0.03700	3,000
03/05/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.04800	0.04700	2,800
03/05/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.08500	0.08200	5,000
03/05/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.22500	0.21200	0
03/05/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.19100	0.18000	0
03/05/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.07900	0.07600	10,000
03/05/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.06400	0.06200	200
03/05/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.27100	0.25100	0
03/05/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00300	0.00300	0
03/05/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.32600	0.30400	6,060
03/05/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.13700	0.13000	6,060
03/05/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	3.04200	3.08600	0
03/05/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.47600	0.51300	0
03/05/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.21000	0.23400	5,000
03/05/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.16500	0.18700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.90300	0.94500	0
03/05/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.33000	0.36300	10,000
03/05/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.76800	0.80900	0
03/05/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.26400	0.29500	10,000
03/05/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.72400	0.76500	2,800
03/05/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.27700	1.32000	0
03/05/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	1.08700	1.13000	0
03/05/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.37200	1.41600	0
03/05/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.32400	1.36800	0
03/05/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.85480	6.81220	12,572
03/05/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.18000	0.17400	0
03/05/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.37600	0.35500	5,925
03/05/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.19000	0.18400	0
03/05/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.17000	0.16500	0
03/05/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.71500	0.75300	0
03/05/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.63500	0.67200	0
03/05/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.27100	0.29300	0
03/05/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.67500	0.71200	0
03/05/2011	\$ / R On 19 March 2012			Foreign Exchange Future	6.95460	6.91190	1,240
03/05/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.36400	0.35000	0
03/05/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.34700	0.33300	0
03/05/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.38200	0.36700	0
03/05/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.37700	0.36200	0
03/05/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.42200	0.45000	1,000
03/05/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.41300	0.44100	0
03/05/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.47800	0.50700	0
03/05/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.44500	0.47400	0
03/05/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.19110	7.14780	0
03/05/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.53000	0.51100	0
03/05/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.51200	0.49300	0
03/05/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.55200	0.53000	13,000
03/05/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.51100	0.53200	0
03/05/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.57100	0.59500	0
03/05/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.53900	0.56300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	\$ / R On 14 December 2015			Foreign Exchange Future	8.95410	8.90880	0
03/05/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.34100	1.28100	0
03/05/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.32600	1.26600	0
03/05/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.35700	1.29600	0
03/05/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.55300	1.53700	0
03/05/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.62200	1.60700	0
03/05/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.58700	1.57200	0
03/05/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.66490	6.62220	284
03/05/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.02370	0.02237	0
03/05/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.01911	0.01822	0
03/05/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.02937	0.02747	0
03/05/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.00662	0.00663	0
03/05/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.69172	0.73443	60
03/05/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.36447	0.40527	0
03/05/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.45421	0.49602	0
03/05/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.40880	0.45017	0
03/05/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.76080	6.71710	0
03/05/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.13683	0.13016	0
03/05/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.12616	0.12024	0
03/05/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.14851	0.14101	0
03/05/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.43771	0.47391	0
03/05/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.51536	0.55314	0
03/05/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.47603	0.51306	0
03/05/2011	£ / R On 13 June 2011			Foreign Exchange Future	10.98110	11.03680	25,822
03/05/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.01700	0.02400	0
03/05/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.01500	0.02100	0
03/05/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.02000	0.02800	0
03/05/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.01300	0.01900	0
03/05/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.32600	0.37400	0
03/05/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.05200	0.06800	10
03/05/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.04000	0.05300	0
03/05/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.60900	0.56600	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.09500	0.08700	10
03/05/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.52100	0.48100	0
03/05/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.98200	0.93200	100
03/05/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.83900	0.79100	0
03/05/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.93400	0.88400	0
03/05/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.88600	0.83700	0
03/05/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.12330	11.17890	29,935
03/05/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.24900	0.27300	0
03/05/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.23500	0.25800	0
03/05/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.26300	0.28900	0
03/05/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.21000	0.23100	3,455
03/05/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.44200	0.48000	3,455
03/05/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.12700	0.14100	0
03/05/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.10400	1.06200	200
03/05/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.31900	0.30100	0
03/05/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.73700	0.70200	100
03/05/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.59000	0.56000	0
03/05/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.66200	0.62900	0
03/05/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.62600	0.59400	0
03/05/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.26070	11.31830	993
03/05/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.37200	0.39700	0
03/05/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.35700	0.38200	0
03/05/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.38700	0.41300	0
03/05/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.24000	0.25800	0
03/05/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.17900	1.14000	250
03/05/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.72600	0.69500	0
03/05/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.79600	0.76400	0
03/05/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.76100	0.72900	0
03/05/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08250	0.08150	647
03/05/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00105	0.00086	0
03/05/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00760	0.00668	0
03/05/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00007	0.00006	0
03/05/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01257	0.01356	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00010	0.00018	0
03/05/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00355	0.00436	0
03/05/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08370	0.08270	16,271
03/05/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00547	0.00489	0
03/05/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01377	0.01279	0
03/05/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00182	0.00164	0
03/05/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00812	0.00894	0
03/05/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00007	0.00009	0
03/05/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00177	0.00219	0
03/05/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.87540	9.81950	17,004
03/05/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.19200	0.16800	0
03/05/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.16200	0.14700	0
03/05/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.22400	0.19700	0
03/05/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.09900	0.12800	0
03/05/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.13700	0.17800	0
03/05/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.11700	0.14900	0
03/05/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.98550	9.92970	51,077
03/05/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.51400	0.47900	0
03/05/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.48200	0.44800	0
03/05/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.54700	0.51000	0
03/05/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.42100	0.39100	3,590
03/05/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.19000	0.18200	3,590
03/05/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.60500	0.65200	0
03/05/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.16200	0.18000	0
03/05/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.23600	0.26100	0
03/05/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.19700	0.21800	0
03/05/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.17900	0.19900	0
03/05/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.09020	10.03760	2,000
03/05/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.58800	0.55900	0
03/05/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.61700	0.58700	0
03/05/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.55900	0.53200	0
03/05/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.31900	0.34400	0
03/05/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.27700	0.29900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.29800	0.32100	0
03/05/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.22500	7.21330	12,686
03/05/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.57700	0.56600	0
03/05/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.52800	0.51700	0
03/05/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.62600	0.61500	0
03/05/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00100	0.00200	0
03/05/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00300	0.00400	0
03/05/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00200	0.00300	0
03/05/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.23720	7.22360	8,820
03/05/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.61700	0.60600	0
03/05/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.57300	0.56200	0
03/05/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.66200	0.65000	0
03/05/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02500	0.02600	0
03/05/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.03600	0.03800	0
03/05/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.03000	0.03200	0
03/05/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.25120	7.24100	150
03/05/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.66700	0.66000	0
03/05/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.62700	0.62000	0
03/05/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.70700	0.70000	0
03/05/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.05600	0.05900	0
03/05/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.07600	0.07900	0
03/05/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.06600	0.06900	0
03/05/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.20890	8.20160	0
03/05/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.37600	1.39400	0
03/05/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.34800	1.36300	0
03/05/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.40500	1.42400	0
03/05/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.44600	0.47200	0
03/05/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.48900	0.51100	0
03/05/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.46700	0.49200	0
03/05/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.99710	6.97250	0
03/05/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.15400	0.14300	0
03/05/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.12100	0.11100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.19100	0.17800	0
03/05/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.04400	0.05600	0
03/05/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.07400	0.08900	0
03/05/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.05700	0.07100	0
03/05/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.07950	7.05450	0
03/05/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.13400	0.12800	0
03/05/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.11900	0.11400	0
03/05/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.15000	0.14400	0
03/05/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.27100	0.29000	0
03/05/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.34000	0.36000	0
03/05/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.30500	0.32400	0
03/05/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.74440	7.62670	900
03/05/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.65400	0.54500	0
03/05/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.60600	0.49900	0
03/05/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.70200	0.59100	0
03/05/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00800	0.01400	0
03/05/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.01200	0.02200	0
03/05/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.01000	0.01800	0
03/05/2011	CHF / R On 19 September 2011			Foreign Exchange Future	7.85900	7.73920	0
03/05/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.39500	0.32900	0
03/05/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.36700	0.30400	0
03/05/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.42600	0.35600	0
03/05/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.16700	0.21700	0
03/05/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.20800	0.26500	0
03/05/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.18600	0.24000	0
03/05/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,756.52000	13,678.64000	0
03/05/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	256.50000	178.60000	0
03/05/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	256.50000	178.60000	0
03/05/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	256.50000	178.70000	0
03/05/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.10000	0
03/05/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2011	RAIN On 13 June 2011	13500.00	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
03/05/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.02790	1.02220	0
03/05/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.00950	0.00890	0
03/05/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.03350	0.03030	0
03/05/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00230	0.00240	0
03/05/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.07440	0.08020	0
03/05/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00560	0.00810	0
03/05/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.03160	0.03670	0
03/05/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.04760	1.04170	0
03/05/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.02020	0.01910	0
03/05/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03560	0.03350	0
03/05/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01170	0.01110	0
03/05/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.11410	0.11940	0
03/05/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.03800	0.04180	0
03/05/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.07260	0.07740	0
04/05/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.69190	6.66490	427,004
04/05/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.00500	0.00400	0
04/05/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.06100	0.05500	0
04/05/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.07500	0.06800	100
04/05/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.00400	0.00400	800
04/05/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.00600	0.00500	7,200
04/05/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.11200	0.10200	650
04/05/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.01300	0.01200	1,690
04/05/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.02600	0.02400	6,000
04/05/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00100	0.00100	500
04/05/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00100	0.00100	1,000
04/05/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.01100	0.01000	1,000
04/05/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.00900	0.00800	250
04/05/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.02100	0.01900	100
04/05/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.03200	0.02900	19,330
04/05/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.00700	0.00700	5,500
04/05/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.04000	0.03600	100
04/05/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.14000	0.12300	0
04/05/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.04900	0.04500	2,650

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.24200	0.22100	3,000
04/05/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.09200	0.08300	175
04/05/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.05000	0.05600	100
04/05/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.18300	0.20300	0
04/05/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.09800	0.10800	7,450
04/05/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.29800	0.32100	0
04/05/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.66500	0.69200	0
04/05/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.34000	0.36400	3,000
04/05/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.61700	0.64300	0
04/05/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.42900	0.45400	0
04/05/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.56900	0.59500	0
04/05/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	1.10900	1.13600	0
04/05/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.30900	1.33600	0
04/05/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.38400	0.40900	0
04/05/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.12000	0.13700	300
04/05/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.52100	0.54700	0
04/05/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.71400	0.74000	1,000
04/05/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.81200	0.83900	0
04/05/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.15000	0.16800	0
04/05/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.21900	0.24000	2,400
04/05/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.25700	0.28000	0
04/05/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.76300	0.78900	0
04/05/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.78750	6.76080	119,622
04/05/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.03700	0.03500	0
04/05/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.03500	0.03300	0
04/05/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.03900	0.03800	3,000
04/05/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.05000	0.04800	2,800
04/05/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.08900	0.08500	5,000
04/05/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.23600	0.22500	0
04/05/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.19900	0.19100	0
04/05/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00300	0.00300	0
04/05/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.14300	0.13700	6,060
04/05/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.06600	0.06400	200
04/05/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.28600	0.27100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.08200	0.07900	10,000
04/05/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.34400	0.32600	6,060
04/05/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.45600	0.47600	0
04/05/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.87900	0.90300	0
04/05/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.19900	0.21000	5,000
04/05/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.15700	0.16500	0
04/05/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	3.01600	3.04200	0
04/05/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.31200	0.33000	10,000
04/05/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.74500	0.76800	0
04/05/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.24900	0.26400	10,000
04/05/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.70200	0.72400	2,800
04/05/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.25200	1.27700	0
04/05/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	1.06300	1.08700	0
04/05/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.34800	1.37200	0
04/05/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.30000	1.32400	0
04/05/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.88090	6.85480	12,572
04/05/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.18500	0.18000	0
04/05/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.19600	0.19000	0
04/05/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.17500	0.17000	0
04/05/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.39100	0.37600	5,925
04/05/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.69400	0.71500	0
04/05/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.61500	0.63500	0
04/05/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.26000	0.27100	0
04/05/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.65400	0.67500	0
04/05/2011	\$ / R On 19 March 2012			Foreign Exchange Future	6.98030	6.95460	1,240
04/05/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.37300	0.36400	0
04/05/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.35500	0.34700	0
04/05/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.39300	0.38200	0
04/05/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.38700	0.37700	0
04/05/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.40700	0.42200	1,000
04/05/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.39900	0.41300	0
04/05/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.46100	0.47800	0
04/05/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.42900	0.44500	0
04/05/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.21690	7.19110	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.53800	0.53000	0
04/05/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.51900	0.51200	0
04/05/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.56000	0.55200	13,000
04/05/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.49300	0.51100	0
04/05/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.55200	0.57100	0
04/05/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.52100	0.53900	0
04/05/2011	\$ / R On 14 December 2015			Foreign Exchange Future	8.98240	8.95410	0
04/05/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.33700	1.34100	0
04/05/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.32100	1.32600	0
04/05/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.35200	1.35700	0
04/05/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.52000	1.55300	0
04/05/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.58900	1.62200	0
04/05/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.55500	1.58700	0
04/05/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.69190	6.66490	284
04/05/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.02582	0.02370	0
04/05/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.02076	0.01911	0
04/05/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.03208	0.02937	0
04/05/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.00705	0.00662	0
04/05/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.66515	0.69172	60
04/05/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.34018	0.36447	0
04/05/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.42886	0.45421	0
04/05/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.38392	0.40880	0
04/05/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.78750	6.76080	0
04/05/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.14290	0.13683	0
04/05/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.13170	0.12616	0
04/05/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.15515	0.14851	0
04/05/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.41765	0.43771	0
04/05/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.49420	0.51536	0
04/05/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.45540	0.47603	0
04/05/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.05920	10.98110	26,322
04/05/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.02200	0.01700	0
04/05/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.01900	0.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.02500	0.02000	0
04/05/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.38500	0.32600	0
04/05/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.06600	0.05200	10
04/05/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.05000	0.04000	0
04/05/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.01700	0.01300	0
04/05/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.90800	0.98200	100
04/05/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.54100	0.60900	100
04/05/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.07600	0.09500	10
04/05/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.45700	0.52100	0
04/05/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.76600	0.83900	0
04/05/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.86000	0.93400	0
04/05/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.81300	0.88600	0
04/05/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.20110	11.12330	29,935
04/05/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.27200	0.24900	0
04/05/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.25700	0.23500	0
04/05/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.28800	0.26300	0
04/05/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.23000	0.21000	3,455
04/05/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.13900	0.12700	0
04/05/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.48600	0.44200	3,455
04/05/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.03800	1.10400	200
04/05/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.28500	0.31900	0
04/05/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.67900	0.73700	100
04/05/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.53700	0.59000	0
04/05/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.60600	0.66200	0
04/05/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.57100	0.62600	0
04/05/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.33750	11.26070	993
04/05/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.39700	0.37200	0
04/05/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.38100	0.35700	0
04/05/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.41300	0.38700	0
04/05/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.25600	0.24000	0
04/05/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.11900	1.17900	250
04/05/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.67600	0.72600	0
04/05/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.74400	0.79600	0
04/05/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.71000	0.76100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08300	0.08250	647
04/05/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00116	0.00105	0
04/05/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00008	0.00007	0
04/05/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00808	0.00760	0
04/05/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00008	0.00010	0
04/05/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01208	0.01257	0
04/05/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00316	0.00355	0
04/05/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08420	0.08370	16,271
04/05/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00577	0.00547	0
04/05/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00190	0.00182	0
04/05/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01427	0.01377	0
04/05/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00007	0.00007	0
04/05/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00770	0.00812	0
04/05/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00157	0.00177	0
04/05/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.94640	9.87540	16,955
04/05/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.24100	0.19200	0
04/05/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.27600	0.22400	0
04/05/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.20800	0.16200	0
04/05/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.11200	0.13700	0
04/05/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.08000	0.09900	0
04/05/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.09500	0.11700	0
04/05/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.05530	9.98550	51,077
04/05/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.55800	0.51400	0
04/05/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.52400	0.48200	0
04/05/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.59300	0.54700	0
04/05/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.20700	0.19000	3,590
04/05/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.46100	0.42100	3,590
04/05/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.55200	0.60500	0
04/05/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.13800	0.16200	0
04/05/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.20600	0.23600	0
04/05/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.16900	0.19700	0
04/05/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.15300	0.17900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.15670	10.09020	2,000
04/05/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.62500	0.58800	0
04/05/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.59600	0.55900	0
04/05/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.65600	0.61700	0
04/05/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.24900	0.27700	0
04/05/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.28900	0.31900	0
04/05/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.26800	0.29800	0
04/05/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.18970	7.22500	12,661
04/05/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.54200	0.57700	0
04/05/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.49300	0.52800	0
04/05/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.59100	0.62600	0
04/05/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
04/05/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00300	0.00300	0
04/05/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00200	0.00200	0
04/05/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.20080	7.23720	8,820
04/05/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.58400	0.61700	0
04/05/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.54000	0.57300	0
04/05/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.62800	0.66200	0
04/05/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02700	0.02500	0
04/05/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.03900	0.03600	0
04/05/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.03300	0.03000	0
04/05/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.21330	7.25120	150
04/05/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.63500	0.66700	0
04/05/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.59600	0.62700	0
04/05/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.67500	0.70700	0
04/05/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.06200	0.05600	0
04/05/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.08300	0.07600	0
04/05/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.07200	0.06600	0
04/05/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.15890	8.20890	0
04/05/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.34200	1.37600	0
04/05/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.31500	1.34800	0
04/05/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.37000	1.40500	0
04/05/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.46100	0.44600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.50600	0.48900	0
04/05/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.48300	0.46700	0
04/05/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.98270	6.99710	0
04/05/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.14600	0.15400	0
04/05/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.18200	0.19100	0
04/05/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.11300	0.12100	0
04/05/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.08000	0.07400	0
04/05/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.04900	0.04400	0
04/05/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.06300	0.05700	0
04/05/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.06440	7.07950	0
04/05/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.12900	0.13400	0
04/05/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.14500	0.15000	0
04/05/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.11500	0.11900	0
04/05/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.35100	0.34000	0
04/05/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.28100	0.27100	0
04/05/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.31500	0.30500	0
04/05/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.79610	7.74440	900
04/05/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.70300	0.65400	0
04/05/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.75200	0.70200	0
04/05/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.65500	0.60600	0
04/05/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.00900	0.01200	0
04/05/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00600	0.00800	0
04/05/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00700	0.01000	0
04/05/2011	CHF / R On 19 September 2011			Foreign Exchange Future	7.91040	7.85900	0
04/05/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.42700	0.39500	0
04/05/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.45800	0.42600	0
04/05/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.39600	0.36700	0
04/05/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.18600	0.20800	0
04/05/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.14800	0.16700	0
04/05/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.16700	0.18600	0
04/05/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,838.53000	13,756.52000	0
04/05/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	338.50000	256.50000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	338.50000	256.50000	0
04/05/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	338.50000	256.50000	0
04/05/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
04/05/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
04/05/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
04/05/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.03240	1.02790	0
04/05/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.01060	0.00950	0
04/05/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00270	0.00230	0
04/05/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.03700	0.03350	0
04/05/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00460	0.00560	0
04/05/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.07030	0.07440	0
04/05/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.02820	0.03160	0
04/05/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.05200	1.04760	0
04/05/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.02120	0.02020	0
04/05/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01230	0.01170	0
04/05/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03740	0.03560	0
04/05/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.03540	0.03800	0
04/05/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.11030	0.11410	0
04/05/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.06920	0.07260	0
05/05/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.77960	6.69190	433,887
05/05/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.00800	0.00500	0
05/05/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.00600	0.00400	800
05/05/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.00900	0.00600	7,200
05/05/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.16400	0.11200	650
05/05/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.02200	0.01300	1,690
05/05/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.04100	0.02600	6,000
05/05/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00100	0.00100	500
05/05/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00200	0.00100	1,000
05/05/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.09200	0.06100	0
05/05/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.11100	0.07500	100
05/05/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.13300	0.09200	175
05/05/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.01800	0.01100	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.01400	0.00900	250
05/05/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.03300	0.02100	100
05/05/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.05000	0.03200	19,330
05/05/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.01200	0.00700	5,500
05/05/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.06200	0.04000	100
05/05/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.19700	0.14000	0
05/05/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.07500	0.04900	2,650
05/05/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.31300	0.24200	3,000
05/05/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.03300	0.05000	100
05/05/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.13100	0.18300	0
05/05/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.06700	0.09800	7,450
05/05/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.23200	0.29800	0
05/05/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.58200	0.66500	0
05/05/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.27000	0.34000	3,000
05/05/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.53400	0.61700	0
05/05/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.35300	0.42900	0
05/05/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.10300	0.15000	0
05/05/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.16200	0.21900	2,400
05/05/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.19500	0.25700	0
05/05/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.48800	0.56900	0
05/05/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	1.02200	1.10900	0
05/05/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.22100	1.30900	0
05/05/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.31100	0.38400	0
05/05/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.08400	0.12000	300
05/05/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.44200	0.52100	0
05/05/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.62900	0.71400	1,000
05/05/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.72600	0.81200	0
05/05/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.67800	0.76300	0
05/05/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.87710	6.78750	119,986
05/05/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.04400	0.03700	0
05/05/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.04100	0.03500	0
05/05/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.04600	0.03900	3,000
05/05/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.06000	0.05000	2,800
05/05/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.10700	0.08900	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.28400	0.23600	0
05/05/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.40400	0.34400	6,060
05/05/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.17200	0.14300	6,060
05/05/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.23800	0.19900	0
05/05/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.09900	0.08200	10,000
05/05/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.08000	0.06600	200
05/05/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.34100	0.28600	0
05/05/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00400	0.00300	0
05/05/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.16400	0.19900	5,000
05/05/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.12700	0.15700	0
05/05/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.80300	0.87900	0
05/05/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.26100	0.31200	10,000
05/05/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.67200	0.74500	0
05/05/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.92700	3.01600	0
05/05/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.39500	0.45600	0
05/05/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.20700	0.24900	10,000
05/05/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.63000	0.70200	2,800
05/05/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.16900	1.25200	0
05/05/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.98300	1.06300	0
05/05/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.26400	1.34800	0
05/05/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.21700	1.30000	0
05/05/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.97090	6.88090	15,482
05/05/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.21100	0.18500	0
05/05/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.44600	0.39100	5,925
05/05/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.22300	0.19600	0
05/05/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.19900	0.17500	0
05/05/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.62800	0.69400	0
05/05/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.55200	0.61500	0
05/05/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.22500	0.26000	0
05/05/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.59000	0.65400	0
05/05/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.07110	6.98030	1,240
05/05/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.41700	0.37300	0
05/05/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.43400	0.38700	0
05/05/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.39500	0.35500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.44100	0.39300	0
05/05/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.35600	0.39900	0
05/05/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.41000	0.46100	0
05/05/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.36300	0.40700	1,000
05/05/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.38200	0.42900	0
05/05/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.30750	7.21690	0
05/05/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.58600	0.53800	0
05/05/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.56300	0.51900	0
05/05/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.60900	0.56000	13,000
05/05/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.45200	0.49300	0
05/05/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.50600	0.55200	0
05/05/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.47900	0.52100	0
05/05/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.07220	8.98240	0
05/05/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.38100	1.33700	0
05/05/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.36500	1.32100	0
05/05/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.39700	1.35200	0
05/05/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.47500	1.52000	0
05/05/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.54300	1.58900	0
05/05/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.50900	1.55500	0
05/05/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.77960	6.69190	284
05/05/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.04085	0.02582	0
05/05/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.03316	0.02076	0
05/05/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.05022	0.03208	0
05/05/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.01159	0.00705	0
05/05/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.58199	0.66515	60
05/05/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.27062	0.34018	0
05/05/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.35356	0.42886	0
05/05/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.31125	0.38392	0
05/05/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.87710	6.78750	0
05/05/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.17184	0.14290	0
05/05/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.15853	0.13170	0
05/05/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.18637	0.15515	0
05/05/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.35927	0.41765	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.43143	0.49420	0
05/05/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.39474	0.45540	0
05/05/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.12060	11.05920	27,272
05/05/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.02700	0.02200	0
05/05/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.02300	0.01900	0
05/05/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.03000	0.02500	0
05/05/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.02000	0.01700	0
05/05/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.43300	0.38500	0
05/05/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.07900	0.06600	10
05/05/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.06000	0.05000	0
05/05/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.48900	0.54100	100
05/05/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.06200	0.07600	10
05/05/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.40800	0.45700	0
05/05/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.84900	0.90800	100
05/05/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.70900	0.76600	0
05/05/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.80200	0.86000	0
05/05/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.75600	0.81300	0
05/05/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.26420	11.20110	29,935
05/05/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.30200	0.27200	0
05/05/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.28600	0.25700	0
05/05/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.32000	0.28800	0
05/05/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.25600	0.23000	3,455
05/05/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.53200	0.48600	3,455
05/05/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.15600	0.13900	0
05/05/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.99200	1.03800	200
05/05/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.26800	0.28500	0
05/05/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.64200	0.67900	100
05/05/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.50600	0.53700	0
05/05/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.57200	0.60600	0
05/05/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.53800	0.57100	0
05/05/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.39970	11.33750	993
05/05/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.42600	0.39700	0
05/05/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.40900	0.38100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.44300	0.41300	0
05/05/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.27600	0.25600	0
05/05/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.07600	1.11900	250
05/05/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.64300	0.67600	0
05/05/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.70900	0.74400	0
05/05/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.67600	0.71000	0
05/05/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08480	0.08300	647
05/05/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00182	0.00116	0
05/05/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00983	0.00808	0
05/05/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00015	0.00008	0
05/05/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01035	0.01208	0
05/05/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00003	0.00008	0
05/05/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00202	0.00316	0
05/05/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08610	0.08420	16,271
05/05/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00713	0.00577	0
05/05/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00241	0.00190	0
05/05/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01616	0.01427	0
05/05/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00006	0.00007	0
05/05/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00631	0.00770	0
05/05/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00103	0.00157	0
05/05/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.90150	9.94640	17,405
05/05/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.21000	0.24100	0
05/05/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.17900	0.20800	0
05/05/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.24300	0.27600	0
05/05/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.09200	0.08000	0
05/05/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.12800	0.11200	0
05/05/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.10900	0.09500	0
05/05/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.01350	10.05530	51,177
05/05/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.53200	0.55800	0
05/05/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.49900	0.52400	0
05/05/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.56600	0.59300	0
05/05/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.43800	0.46100	3,590

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.20000	0.20700	3,590
05/05/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.58700	0.55200	0
05/05/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.15300	0.13800	0
05/05/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.22500	0.20600	0
05/05/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.18600	0.16900	0
05/05/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.16900	0.15300	0
05/05/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.11550	10.15670	2,000
05/05/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.60200	0.62500	0
05/05/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.63200	0.65600	0
05/05/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.57300	0.59600	0
05/05/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.30800	0.28900	0
05/05/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.26700	0.24900	0
05/05/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.28700	0.26800	0
05/05/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.19280	7.18970	12,751
05/05/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.54500	0.54200	0
05/05/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.49600	0.49300	0
05/05/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.59400	0.59100	0
05/05/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
05/05/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00300	0.00300	0
05/05/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00200	0.00200	0
05/05/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.20430	7.20080	8,820
05/05/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.58600	0.58400	0
05/05/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.54300	0.54000	0
05/05/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.63100	0.62800	0
05/05/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02700	0.02700	0
05/05/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.03900	0.03900	0
05/05/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.03200	0.03300	0
05/05/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.21600	7.21330	200
05/05/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.63700	0.63500	0
05/05/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.58200	0.59600	0
05/05/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.67700	0.67500	0
05/05/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.06100	0.06200	0
05/05/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.06600	0.08300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.07100	0.07200	0
05/05/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.14480	8.15890	0
05/05/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.33100	1.34200	0
05/05/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.30400	1.31500	0
05/05/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.35900	1.37000	0
05/05/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.46400	0.46100	0
05/05/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.50900	0.50600	0
05/05/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.48600	0.48300	0
05/05/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.00900	6.98270	0
05/05/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.16600	0.14600	0
05/05/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.13200	0.11300	0
05/05/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.20300	0.18200	0
05/05/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.04400	0.04900	0
05/05/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.07300	0.08000	0
05/05/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.05700	0.06300	0
05/05/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.09200	7.06440	0
05/05/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.14000	0.12900	0
05/05/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.15700	0.14500	0
05/05/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.12500	0.11500	0
05/05/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.33300	0.35100	0
05/05/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.26500	0.28100	0
05/05/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.29800	0.31500	0
05/05/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.81550	7.79610	900
05/05/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.72200	0.70300	0
05/05/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.67400	0.65500	0
05/05/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.77100	0.75200	0
05/05/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00600	0.00600	0
05/05/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.00900	0.00900	0
05/05/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00700	0.00700	0
05/05/2011	CHF / R On 19 September 2011			Foreign Exchange Future	7.93110	7.91040	50
05/05/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.44000	0.42700	0
05/05/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.47200	0.45800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.41000	0.39600	0
05/05/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.17900	0.18600	0
05/05/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.14100	0.14800	0
05/05/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.15900	0.16700	0
05/05/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,919.94000	13,838.53000	0
05/05/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	419.90000	338.50000	0
05/05/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	419.90000	338.50000	0
05/05/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	420.00000	338.50000	0
05/05/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.10000	0.00000	0
05/05/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
05/05/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
05/05/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.04570	1.03240	0
05/05/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.01580	0.01060	0
05/05/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.04820	0.03700	0
05/05/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00420	0.00270	0
05/05/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.05850	0.07030	0
05/05/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00250	0.00460	0
05/05/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.02010	0.02820	0
05/05/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.06550	1.05200	0
05/05/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.02550	0.02120	0
05/05/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01500	0.01230	0
05/05/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.04440	0.03740	0
05/05/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02890	0.03540	0
05/05/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.09950	0.11030	0
05/05/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.06000	0.06920	0
06/05/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.71010	6.77960	430,015
06/05/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.00600	0.00800	0
06/05/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.00500	0.00600	800
06/05/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.00700	0.00900	7,200
06/05/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.12400	0.16400	650
06/05/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.01600	0.02200	1,690
06/05/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.10200	0.13300	175

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.08400	0.11100	100
06/05/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.04600	0.06200	100
06/05/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.15300	0.19700	0
06/05/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.06900	0.09200	0
06/05/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.05600	0.07500	2,650
06/05/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.25800	0.31300	3,000
06/05/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.03000	0.04100	6,000
06/05/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00100	0.00100	500
06/05/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.01300	0.01800	1,000
06/05/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.01000	0.01400	250
06/05/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00100	0.00200	1,000
06/05/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.02400	0.03300	100
06/05/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.03700	0.05000	22,330
06/05/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.00900	0.01200	5,500
06/05/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.28600	0.23200	0
06/05/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.64900	0.58200	0
06/05/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.32700	0.27000	3,000
06/05/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.55300	0.48800	0
06/05/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.60000	0.53400	0
06/05/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.41400	0.35300	0
06/05/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	1.09100	1.02200	0
06/05/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.29100	1.22100	0
06/05/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.04800	0.03300	100
06/05/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.17400	0.13100	0
06/05/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.20900	0.16200	2,400
06/05/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.24600	0.19500	0
06/05/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.09300	0.06700	7,450
06/05/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.14200	0.10300	0
06/05/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.37000	0.31100	0
06/05/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.11400	0.08400	300
06/05/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.50600	0.44200	0
06/05/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.69700	0.62900	1,000
06/05/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.79500	0.72600	0
06/05/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.74600	0.67800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.80600	6.87710	120,099
06/05/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.03900	0.04400	0
06/05/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.03600	0.04100	0
06/05/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.04100	0.04600	3,000
06/05/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.05300	0.06000	2,800
06/05/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.09300	0.10700	5,000
06/05/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.15000	0.17200	6,060
06/05/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.08700	0.09900	10,000
06/05/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.35600	0.40400	6,060
06/05/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.24600	0.28400	0
06/05/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.20800	0.23800	0
06/05/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.07000	0.08000	200
06/05/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.29800	0.34100	0
06/05/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00300	0.00400	0
06/05/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.19200	0.16400	5,000
06/05/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.15000	0.12700	0
06/05/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.30200	0.26100	10,000
06/05/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.73100	0.67200	0
06/05/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.24000	0.20700	10,000
06/05/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.44400	0.39500	0
06/05/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.86400	0.80300	0
06/05/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.99700	2.92700	0
06/05/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.68700	0.63000	2,800
06/05/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.23500	1.16900	0
06/05/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	1.04700	0.98300	0
06/05/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.33000	1.26400	0
06/05/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.28300	1.21700	0
06/05/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.89850	6.97090	15,482
06/05/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.19100	0.21100	0
06/05/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.20300	0.22300	0
06/05/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.18100	0.19900	0
06/05/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.40200	0.44600	5,925
06/05/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.68300	0.62800	0
06/05/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.60500	0.55200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.25400	0.22500	0
06/05/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.64300	0.59000	0
06/05/2011	\$ / R On 19 March 2012			Foreign Exchange Future	6.99560	7.07110	1,240
06/05/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.38000	0.41700	0
06/05/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.36200	0.39500	0
06/05/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.40000	0.44100	0
06/05/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.39400	0.43400	0
06/05/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.39800	0.36300	1,000
06/05/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.39000	0.35600	0
06/05/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.45200	0.41000	0
06/05/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.42000	0.38200	0
06/05/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.23050	7.30750	0
06/05/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.54800	0.58600	0
06/05/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.52700	0.56300	0
06/05/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.57000	0.60900	13,000
06/05/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.49000	0.45200	0
06/05/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.54700	0.50600	0
06/05/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.51800	0.47900	0
06/05/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.00400	9.07220	0
06/05/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.35600	1.38100	0
06/05/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.34000	1.36500	0
06/05/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.37100	1.39700	0
06/05/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.51700	1.47500	0
06/05/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.58600	1.54300	0
06/05/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.55200	1.50900	0
06/05/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.71010	6.77960	284
06/05/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.03021	0.04085	0
06/05/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.02445	0.03316	0
06/05/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.03728	0.05022	0
06/05/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.00852	0.01159	0
06/05/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.64842	0.58199	60
06/05/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.32718	0.27062	0
06/05/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.41435	0.35356	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.37011	0.31125	0
06/05/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.80600	6.87710	0
06/05/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.14999	0.17184	0
06/05/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.13832	0.15853	0
06/05/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.16275	0.18637	0
06/05/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.40675	0.35927	0
06/05/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.48232	0.43143	0
06/05/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.44399	0.39474	0
06/05/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.01570	11.12060	27,772
06/05/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.02100	0.02700	0
06/05/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.01800	0.02300	0
06/05/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.02400	0.03000	0
06/05/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.35500	0.43300	0
06/05/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.06200	0.07900	10
06/05/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.04700	0.06000	0
06/05/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.01600	0.02000	0
06/05/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.95000	0.84900	100
06/05/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.58100	0.48900	100
06/05/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.08900	0.06200	10
06/05/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.49600	0.40800	0
06/05/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.80800	0.70900	0
06/05/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.90200	0.80200	0
06/05/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.85500	0.75600	0
06/05/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.15710	11.26420	29,935
06/05/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.26600	0.30200	0
06/05/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.25200	0.28600	0
06/05/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.28200	0.32000	0
06/05/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.22600	0.25600	3,455
06/05/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.13700	0.15600	0
06/05/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.46900	0.53200	3,455
06/05/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.08000	0.99200	200
06/05/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.31200	0.26800	0
06/05/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.71900	0.64200	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.57500	0.50600	0
06/05/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.64500	0.57200	0
06/05/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.60900	0.53800	0
06/05/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.29080	11.39970	993
06/05/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.38400	0.42600	0
06/05/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.36900	0.40900	0
06/05/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.40000	0.44300	0
06/05/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.24800	0.27600	0
06/05/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.15700	1.07600	250
06/05/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.70900	0.64300	0
06/05/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.77800	0.70900	0
06/05/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.74300	0.67600	0
06/05/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08320	0.08480	647
06/05/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00118	0.00182	0
06/05/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00007	0.00015	0
06/05/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00827	0.00983	0
06/05/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00007	0.00003	0
06/05/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01187	0.01035	0
06/05/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00298	0.00202	0
06/05/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08450	0.08610	16,271
06/05/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00596	0.00713	0
06/05/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01457	0.01616	0
06/05/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00197	0.00241	0
06/05/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00747	0.00631	0
06/05/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00007	0.00006	0
06/05/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00146	0.00103	0
06/05/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.72640	9.90150	17,454
06/05/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.13900	0.24300	0
06/05/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.10300	0.17900	0
06/05/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.12000	0.21000	0
06/05/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.22700	0.12800	0
06/05/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.16300	0.09200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.19400	0.10900	0
06/05/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.83430	10.01350	51,177
06/05/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.41600	0.53200	0
06/05/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.38800	0.49900	0
06/05/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.44600	0.56600	0
06/05/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.15500	0.20000	3,590
06/05/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.33500	0.43800	3,590
06/05/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.72100	0.58700	0
06/05/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.21200	0.15300	0
06/05/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.30100	0.22500	0
06/05/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.25400	0.18600	0
06/05/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.23200	0.16900	0
06/05/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.93390	10.11550	2,000
06/05/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.49400	0.60200	0
06/05/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.46900	0.57300	0
06/05/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.52100	0.63200	0
06/05/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.33700	0.26700	0
06/05/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.38500	0.30800	0
06/05/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.36000	0.28700	0
06/05/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.19910	7.19280	12,738
06/05/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.55100	0.54500	0
06/05/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.50200	0.49600	0
06/05/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.60000	0.59400	0
06/05/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
06/05/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00300	0.00300	0
06/05/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00200	0.00200	0
06/05/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.20830	7.20430	8,920
06/05/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.59000	0.58600	0
06/05/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.63400	0.63100	0
06/05/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.54600	0.54300	0
06/05/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.03800	0.03900	0
06/05/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02600	0.02700	0
06/05/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.03200	0.03200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.21690	7.21600	200
06/05/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.63700	0.63700	0
06/05/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.67700	0.67700	0
06/05/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.59800	0.58200	0
06/05/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.08100	0.06600	0
06/05/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.06000	0.06100	0
06/05/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.07000	0.07100	0
06/05/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.13860	8.14480	0
06/05/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.32700	1.33100	0
06/05/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.30000	1.30400	0
06/05/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.35500	1.35900	0
06/05/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.46600	0.46400	0
06/05/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.51100	0.50900	0
06/05/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.48800	0.48600	0
06/05/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.97930	7.00900	0
06/05/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.14200	0.16600	0
06/05/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.17800	0.20300	0
06/05/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.11000	0.13200	0
06/05/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.08100	0.07300	0
06/05/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.04900	0.04400	0
06/05/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.06300	0.05700	0
06/05/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.06080	7.09200	0
06/05/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.12900	0.14000	0
06/05/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.11500	0.12500	0
06/05/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.14500	0.15700	0
06/05/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.28400	0.26500	0
06/05/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.35400	0.33300	0
06/05/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.31800	0.29800	0
06/05/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.67750	7.81550	900
06/05/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.59000	0.72200	0
06/05/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.63700	0.77100	0
06/05/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.54300	0.67400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.01600	0.00900	0
06/05/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.01000	0.00600	0
06/05/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.01300	0.00700	0
06/05/2011	CHF / R On 19 September 2011			Foreign Exchange Future	7.79050	7.93110	50
06/05/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.35500	0.44000	0
06/05/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.32800	0.41000	0
06/05/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.38300	0.47200	0
06/05/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.19300	0.14100	0
06/05/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.23800	0.17900	0
06/05/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.21500	0.15900	0
06/05/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,718.54000	13,919.94000	0
06/05/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	218.50000	419.90000	0
06/05/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	218.50000	419.90000	0
06/05/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	218.60000	420.00000	0
06/05/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.10000	0.10000	0
06/05/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
06/05/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
06/05/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.03470	1.04570	0
06/05/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.01180	0.01580	0
06/05/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00300	0.00420	0
06/05/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.03910	0.04820	0
06/05/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00440	0.00250	0
06/05/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.06830	0.05850	0
06/05/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.02710	0.02010	0
06/05/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.05390	1.06550	0
06/05/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.02200	0.02550	0
06/05/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03870	0.04440	0
06/05/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01280	0.01500	0
06/05/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.10890	0.09950	0
06/05/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.03480	0.02890	0
06/05/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.06810	0.06000	0
09/05/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.78990	6.71010	433,755

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.00700	0.00600	0
09/05/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.00600	0.00500	800
09/05/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.00900	0.00700	7,200
09/05/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.17000	0.12400	650
09/05/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.02100	0.01600	1,690
09/05/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.04000	0.03000	6,000
09/05/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00100	0.00100	500
09/05/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00200	0.00100	1,000
09/05/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.09100	0.06900	0
09/05/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.11100	0.08400	100
09/05/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.01700	0.01300	1,000
09/05/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.01300	0.01000	250
09/05/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.03200	0.02400	100
09/05/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.04900	0.03700	22,330
09/05/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.01100	0.00900	5,500
09/05/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.06100	0.04600	100
09/05/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.20400	0.15300	0
09/05/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.07500	0.05600	2,650
09/05/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.32100	0.25800	3,000
09/05/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.13900	0.10200	175
09/05/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.03100	0.04800	100
09/05/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.12100	0.17400	0
09/05/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.06400	0.09300	7,450
09/05/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.22100	0.28600	0
09/05/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.57100	0.64900	0
09/05/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.25900	0.32700	3,000
09/05/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.52300	0.60000	0
09/05/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.34200	0.41400	0
09/05/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.09900	0.14200	0
09/05/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.15100	0.20900	2,400
09/05/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.18500	0.24600	0
09/05/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.47700	0.55300	0
09/05/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	1.01200	1.09100	0
09/05/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.21100	1.29100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.30000	0.37000	0
09/05/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.08000	0.11400	300
09/05/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.43100	0.50600	0
09/05/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.61900	0.69700	1,000
09/05/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.71600	0.79500	0
09/05/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.66700	0.74600	0
09/05/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.88750	6.80600	119,392
09/05/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.04500	0.03900	0
09/05/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.04200	0.03600	0
09/05/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.04800	0.04100	3,000
09/05/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.06100	0.05300	2,800
09/05/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.10900	0.09300	5,000
09/05/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.29200	0.24600	0
09/05/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.24100	0.20800	0
09/05/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.10100	0.08700	10,000
09/05/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.08100	0.07000	200
09/05/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.34900	0.29800	0
09/05/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.41300	0.35600	6,060
09/05/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.17400	0.15000	6,060
09/05/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00400	0.00300	0
09/05/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.91700	2.99700	0
09/05/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.38700	0.44400	0
09/05/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.16200	0.19200	5,000
09/05/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.12600	0.15000	0
09/05/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.79400	0.86400	0
09/05/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.25400	0.30200	10,000
09/05/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.66400	0.73100	0
09/05/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.20500	0.24000	10,000
09/05/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.62200	0.68700	2,800
09/05/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.16100	1.23500	0
09/05/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.97400	1.04700	0
09/05/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.25500	1.33000	0
09/05/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.20800	1.28300	0
09/05/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.98050	6.89850	16,682

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.21300	0.19100	0
09/05/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.20100	0.18100	0
09/05/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.22600	0.20300	0
09/05/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.45100	0.40200	5,925
09/05/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.54600	0.60500	0
09/05/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.22100	0.25400	0
09/05/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.62100	0.68300	0
09/05/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.58300	0.64300	0
09/05/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.07560	6.99560	1,240
09/05/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.41600	0.38000	0
09/05/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.39500	0.36200	0
09/05/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.44000	0.40000	0
09/05/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.43400	0.39400	0
09/05/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.35800	0.39800	1,000
09/05/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.35000	0.39000	0
09/05/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.40500	0.45200	0
09/05/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.37600	0.42000	0
09/05/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.31030	7.23050	0
09/05/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.58800	0.54800	0
09/05/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.56600	0.52700	0
09/05/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.61100	0.57000	13,000
09/05/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.45100	0.49000	0
09/05/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.50600	0.54700	0
09/05/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.47800	0.51800	0
09/05/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.08490	9.00400	0
09/05/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.39000	1.35600	0
09/05/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.37400	1.34000	0
09/05/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.40600	1.37100	0
09/05/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.47100	1.51700	0
09/05/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.53900	1.58600	0
09/05/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.50500	1.55200	0
09/05/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.78990	6.71010	287
09/05/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.03972	0.03021	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.03202	0.02445	0
09/05/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.04918	0.03728	0
09/05/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.01080	0.00852	0
09/05/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.57090	0.64842	60
09/05/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.25928	0.32718	0
09/05/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.34212	0.41435	0
09/05/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.29982	0.37011	0
09/05/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.88750	6.80600	0
09/05/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.17396	0.14999	0
09/05/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.16052	0.13832	0
09/05/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.18863	0.16275	0
09/05/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.35113	0.40675	0
09/05/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.42302	0.48232	0
09/05/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.38646	0.44399	0
09/05/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.06380	11.01570	27,772
09/05/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.02100	0.02100	0
09/05/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.01600	0.01600	0
09/05/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.01800	0.01800	0
09/05/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.02400	0.02400	0
09/05/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.38600	0.35500	0
09/05/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.06500	0.06200	10
09/05/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.04900	0.04700	0
09/05/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.53500	0.58100	100
09/05/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.07200	0.08900	10
09/05/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.45100	0.49600	0
09/05/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.76000	0.80800	0
09/05/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.85400	0.90200	0
09/05/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.90200	0.95000	100
09/05/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.80700	0.85500	0
09/05/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.20730	11.15710	29,935
09/05/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.27900	0.26600	0
09/05/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.26400	0.25200	0
09/05/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.29500	0.28200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.23600	0.22600	3,455
09/05/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.49500	0.46900	3,455
09/05/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.14300	0.13700	0
09/05/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.03600	1.08000	200
09/05/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.28800	0.31200	0
09/05/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.67900	0.71900	100
09/05/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.53800	0.57500	0
09/05/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.60700	0.64500	0
09/05/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.57200	0.60900	0
09/05/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.34090	11.29080	993
09/05/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.39800	0.38400	0
09/05/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.38300	0.36900	0
09/05/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.41500	0.40000	0
09/05/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.25700	0.24800	0
09/05/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.11600	1.15700	250
09/05/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.67400	0.70900	0
09/05/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.74200	0.77800	0
09/05/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.70700	0.74300	0
09/05/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08420	0.08320	647
09/05/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00147	0.00118	0
09/05/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00923	0.00827	0
09/05/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00008	0.00007	0
09/05/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01088	0.01187	0
09/05/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00003	0.00007	0
09/05/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00227	0.00298	0
09/05/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08540	0.08450	16,271
09/05/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00657	0.00596	0
09/05/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00217	0.00197	0
09/05/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01546	0.01457	0
09/05/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00006	0.00007	0
09/05/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00677	0.00747	0
09/05/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00117	0.00146	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.68210	9.72640	17,454
09/05/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.10000	0.12000	0
09/05/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.08500	0.10300	0
09/05/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.11800	0.13900	0
09/05/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.18600	0.16300	0
09/05/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.25300	0.22700	0
09/05/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.21800	0.19400	0
09/05/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.79190	9.83430	51,317
09/05/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.38900	0.41600	0
09/05/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.36200	0.38800	0
09/05/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.41800	0.44600	0
09/05/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.31200	0.33500	3,590
09/05/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.14400	0.15500	3,590
09/05/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.75200	0.72100	0
09/05/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.22600	0.21200	0
09/05/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.32000	0.30100	0
09/05/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.27000	0.25400	0
09/05/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.24700	0.23200	0
09/05/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.89140	9.93390	2,000
09/05/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.46700	0.49400	0
09/05/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.49300	0.52100	0
09/05/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.44300	0.46900	0
09/05/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.40200	0.38500	0
09/05/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.35200	0.33700	0
09/05/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.37600	0.36000	0
09/05/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.25770	7.19910	12,738
09/05/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.60900	0.55100	0
09/05/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.55900	0.50200	0
09/05/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.65800	0.60000	0
09/05/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
09/05/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00100	0.00300	0
09/05/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00100	0.00200	0
09/05/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.26710	7.20830	8,920

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.64200	0.59000	0
09/05/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.59700	0.54600	0
09/05/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.68700	0.63400	0
09/05/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02000	0.02600	0
09/05/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.03000	0.03800	0
09/05/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.02500	0.03200	0
09/05/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.27650	7.21690	200
09/05/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.68500	0.63700	0
09/05/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.64500	0.59800	0
09/05/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.72700	0.67700	0
09/05/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.05100	0.06000	0
09/05/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.06900	0.08100	0
09/05/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.05900	0.07000	0
09/05/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.17600	8.13860	0
09/05/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.35400	1.32700	0
09/05/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.32600	1.30000	0
09/05/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.38200	1.35500	0
09/05/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.45600	0.46600	0
09/05/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.50000	0.51100	0
09/05/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.47800	0.48800	0
09/05/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.01050	6.97930	0
09/05/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.16400	0.14200	0
09/05/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.13000	0.11000	0
09/05/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.20200	0.17800	0
09/05/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.04200	0.04900	0
09/05/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.07000	0.08100	0
09/05/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.05400	0.06300	0
09/05/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.09230	7.06080	0
09/05/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.13800	0.12900	0
09/05/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.15500	0.14500	0
09/05/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.12300	0.11500	0
09/05/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.33100	0.35400	0
09/05/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.26300	0.28400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.29600	0.31800	0
09/05/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.74690	7.67750	900
09/05/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.65500	0.59000	0
09/05/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.60700	0.54300	0
09/05/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.70300	0.63700	0
09/05/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00600	0.01000	0
09/05/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.01000	0.01600	0
09/05/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00800	0.01300	0
09/05/2011	CHF / R On 19 September 2011			Foreign Exchange Future	7.86200	7.79050	50
09/05/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.39500	0.35500	0
09/05/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.42500	0.38300	0
09/05/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.36600	0.32800	0
09/05/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.20400	0.23800	0
09/05/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.16300	0.19300	0
09/05/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.18300	0.21500	0
09/05/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,776.71000	13,718.54000	0
09/05/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	276.70000	218.50000	0
09/05/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	276.70000	218.50000	0
09/05/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	276.70000	218.60000	0
09/05/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.10000	0
09/05/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
09/05/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/05/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.04670	1.03470	0
09/05/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.01550	0.01180	0
09/05/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.04870	0.03910	0
09/05/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00400	0.00300	0
09/05/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.05730	0.06830	0
09/05/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00200	0.00440	0
09/05/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01880	0.02710	0
09/05/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.06590	1.05390	0
09/05/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.02550	0.02200	0
09/05/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01490	0.01280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.04460	0.03870	0
09/05/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02870	0.03480	0
09/05/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.09900	0.10890	0
09/05/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05960	0.06810	0
10/05/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.79710	6.78990	428,633
10/05/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.00700	0.00700	0
10/05/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.00600	0.00600	800
10/05/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.00900	0.00900	7,200
10/05/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.17400	0.17000	650
10/05/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.02100	0.02100	1,690
10/05/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.04100	0.04000	6,000
10/05/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.07600	0.07500	2,650
10/05/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.32600	0.32100	3,000
10/05/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.09300	0.09100	0
10/05/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.11400	0.11100	100
10/05/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00100	0.00100	500
10/05/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00200	0.00200	1,000
10/05/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.01700	0.01700	1,000
10/05/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.01400	0.01300	250
10/05/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.03300	0.03200	100
10/05/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.05000	0.04900	24,830
10/05/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.01100	0.01100	5,500
10/05/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.06200	0.06100	100
10/05/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.20800	0.20400	0
10/05/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.14200	0.13900	175
10/05/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.06100	0.06400	7,450
10/05/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.21500	0.22100	0
10/05/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.56400	0.57100	0
10/05/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.25300	0.25900	3,000
10/05/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.51700	0.52300	0
10/05/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.33600	0.34200	0
10/05/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.47000	0.47700	0
10/05/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	1.00500	1.01200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.09500	0.09900	0
10/05/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.14600	0.15100	2,400
10/05/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.17900	0.18500	0
10/05/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.02900	0.03100	100
10/05/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.11700	0.12100	0
10/05/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.20400	1.21100	0
10/05/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.29400	0.30000	0
10/05/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.07700	0.08000	300
10/05/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.42400	0.43100	0
10/05/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.61200	0.61900	1,000
10/05/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.70900	0.71600	0
10/05/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.66000	0.66700	0
10/05/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.89380	6.88750	119,350
10/05/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.04400	0.04500	0
10/05/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.04100	0.04200	0
10/05/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.04700	0.04800	3,000
10/05/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.06100	0.06100	2,800
10/05/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.10800	0.10900	5,000
10/05/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.29400	0.29200	0
10/05/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.41600	0.41300	6,060
10/05/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.17400	0.17400	6,060
10/05/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.24200	0.24100	0
10/05/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.10000	0.10100	10,000
10/05/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.08000	0.08100	200
10/05/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.35200	0.34900	0
10/05/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00400	0.00400	0
10/05/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.15800	0.16200	5,000
10/05/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.12200	0.12600	0
10/05/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.78600	0.79400	0
10/05/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.24800	0.25400	10,000
10/05/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.65600	0.66400	0
10/05/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.91000	2.91700	0
10/05/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.38000	0.38700	0
10/05/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.20000	0.20500	10,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.61400	0.62200	2,800
10/05/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.15300	1.16100	0
10/05/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.96700	0.97400	0
10/05/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.24700	1.25500	0
10/05/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.20000	1.20800	0
10/05/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.98750	6.98050	17,682
10/05/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.21400	0.21300	0
10/05/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.20200	0.20100	0
10/05/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.22600	0.22600	0
10/05/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.45500	0.45100	5,925
10/05/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.53900	0.54600	0
10/05/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.21800	0.22100	0
10/05/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.61500	0.62100	0
10/05/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.57700	0.58300	0
10/05/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.08590	7.07560	1,240
10/05/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.42300	0.41600	0
10/05/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.40000	0.39500	0
10/05/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.44700	0.44000	0
10/05/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.44100	0.43400	0
10/05/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.35500	0.35800	1,000
10/05/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.34700	0.35000	0
10/05/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.40000	0.40500	0
10/05/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.37300	0.37600	0
10/05/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.32030	7.31030	0
10/05/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.59400	0.58800	0
10/05/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.57100	0.56600	0
10/05/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.61800	0.61100	13,000
10/05/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.44800	0.45100	0
10/05/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.50100	0.50600	0
10/05/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.47400	0.47800	0
10/05/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.09210	9.08490	0
10/05/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.40400	1.39000	0
10/05/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.38800	1.37400	0
10/05/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.42100	1.40600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.47900	1.47100	0
10/05/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.54600	1.53900	0
10/05/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.51200	1.50500	0
10/05/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.79710	6.78990	287
10/05/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.04054	0.03972	0
10/05/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.03264	0.03202	0
10/05/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.05023	0.04918	0
10/05/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.01092	0.01080	0
10/05/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.56382	0.57090	60
10/05/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.25313	0.25928	0
10/05/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.33554	0.34212	0
10/05/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.29344	0.29982	0
10/05/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.89380	6.88750	0
10/05/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.17446	0.17396	0
10/05/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.16083	0.16052	0
10/05/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.18934	0.18863	0
10/05/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.34554	0.35113	0
10/05/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.41703	0.42302	0
10/05/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.38066	0.38646	0
10/05/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.10580	11.06380	28,312
10/05/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.02400	0.02100	0
10/05/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.02100	0.01800	0
10/05/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.02700	0.02400	0
10/05/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.01800	0.01600	0
10/05/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.41900	0.38600	0
10/05/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.07300	0.06500	10
10/05/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.05500	0.04900	0
10/05/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.49900	0.53500	100
10/05/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.06300	0.07200	10
10/05/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.41700	0.45100	0
10/05/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.86200	0.90200	100
10/05/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.72100	0.76000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.81500	0.85400	0
10/05/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.76800	0.80700	0
10/05/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.24810	11.20730	29,935
10/05/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.29200	0.27900	0
10/05/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.27600	0.26400	0
10/05/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.30900	0.29500	0
10/05/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.24700	0.23600	3,455
10/05/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.51900	0.49500	3,455
10/05/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.14900	0.14300	0
10/05/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.00100	1.03600	200
10/05/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.27100	0.28800	0
10/05/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.64900	0.67900	100
10/05/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.51100	0.53800	0
10/05/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.57800	0.60700	0
10/05/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.54400	0.57200	0
10/05/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.38360	11.34090	993
10/05/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.42100	0.39800	0
10/05/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.40500	0.38300	0
10/05/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.43800	0.41500	0
10/05/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.27300	0.25700	0
10/05/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.08900	1.11600	250
10/05/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.65400	0.67400	0
10/05/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.72100	0.74200	0
10/05/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.68700	0.70700	0
10/05/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08430	0.08420	647
10/05/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00149	0.00147	0
10/05/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00932	0.00923	0
10/05/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00007	0.00008	0
10/05/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01077	0.01088	0
10/05/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00002	0.00003	0
10/05/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00219	0.00227	0
10/05/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08550	0.08540	16,271
10/05/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00664	0.00657	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01556	0.01546	0
10/05/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00217	0.00217	0
10/05/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00667	0.00677	0
10/05/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00006	0.00006	0
10/05/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00114	0.00117	0
10/05/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.74990	9.68210	17,654
10/05/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.12900	0.10000	0
10/05/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.11000	0.08500	0
10/05/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.15000	0.11800	0
10/05/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.15000	0.18600	0
10/05/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.21000	0.25300	0
10/05/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.17900	0.21800	0
10/05/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.85960	9.79190	51,317
10/05/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.43200	0.38900	0
10/05/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.40300	0.36200	0
10/05/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.46200	0.41800	0
10/05/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.34900	0.31200	3,590
10/05/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.16000	0.14400	3,590
10/05/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.70000	0.75200	0
10/05/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.20200	0.22600	0
10/05/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.28900	0.32000	0
10/05/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.24300	0.27000	0
10/05/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.22200	0.24700	0
10/05/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.96080	9.89140	2,000
10/05/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.50900	0.46700	0
10/05/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.53600	0.49300	0
10/05/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.48300	0.44300	0
10/05/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.37200	0.40200	0
10/05/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.32500	0.35200	0
10/05/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.34800	0.37600	0
10/05/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.32190	7.25770	12,738
10/05/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.67200	0.60900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.62300	0.55900	0
10/05/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.72200	0.65800	0
10/05/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00100	0.00100	0
10/05/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
10/05/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.33010	7.26710	9,020
10/05/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.70000	0.64200	0
10/05/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.65400	0.59700	0
10/05/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.74600	0.68700	0
10/05/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01600	0.02000	0
10/05/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.02400	0.03000	0
10/05/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.02000	0.02500	0
10/05/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.33980	7.27650	200
10/05/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.73900	0.68500	0
10/05/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.78200	0.72700	0
10/05/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.69800	0.64500	0
10/05/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.05800	0.06900	0
10/05/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.04200	0.05100	0
10/05/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.04900	0.05900	0
10/05/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.26230	8.17600	0
10/05/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.41100	1.35400	0
10/05/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.38200	1.32600	0
10/05/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.44100	1.38200	0
10/05/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.42900	0.45600	0
10/05/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.47000	0.50000	0
10/05/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.44900	0.47800	0
10/05/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.06610	7.01050	0
10/05/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.20800	0.16400	0
10/05/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.17000	0.13000	0
10/05/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.24800	0.20200	0
10/05/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.03200	0.04200	0
10/05/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.05400	0.07000	0
10/05/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.04200	0.05400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.14820	7.09230	0
10/05/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.16000	0.13800	0
10/05/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.14300	0.12300	0
10/05/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.17900	0.15500	0
10/05/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.23100	0.26300	0
10/05/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.29500	0.33100	0
10/05/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.26200	0.29600	0
10/05/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.74140	7.74690	900
10/05/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.64900	0.65500	0
10/05/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.60100	0.60700	0
10/05/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.69700	0.70300	0
10/05/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00600	0.00600	0
10/05/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.01000	0.01000	0
10/05/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00800	0.00800	0
10/05/2011	CHF / R On 19 September 2011			Foreign Exchange Future	7.85530	7.86200	50
10/05/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.39000	0.39500	0
10/05/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.36100	0.36600	0
10/05/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.42000	0.42500	0
10/05/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.16500	0.16300	0
10/05/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.20600	0.20400	0
10/05/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.18500	0.18300	0
10/05/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,829.65000	13,776.71000	0
10/05/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	329.70000	276.70000	0
10/05/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	329.60000	276.70000	0
10/05/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	329.70000	276.70000	0
10/05/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.10000	0.00000	0
10/05/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.04800	1.04670	0
10/05/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.01600	0.01550	0
10/05/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.05000	0.04870	0
10/05/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.05600	0.05730	0
10/05/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00200	0.00200	0
10/05/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01800	0.01880	0
10/05/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.06740	1.06590	0
10/05/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.02580	0.02550	0
10/05/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.04520	0.04460	0
10/05/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01500	0.01490	0
10/05/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.09760	0.09900	0
10/05/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02780	0.02870	0
10/05/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05840	0.05960	0
11/05/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.85700	6.79710	417,666
11/05/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.01000	0.00700	0
11/05/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.00800	0.00600	800
11/05/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.01200	0.00900	7,200
11/05/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.21600	0.17400	650
11/05/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.02900	0.02100	1,690
11/05/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.05400	0.04100	6,000
11/05/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.18100	0.14200	175
11/05/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.09900	0.07600	2,650
11/05/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.37900	0.32600	3,000
11/05/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.12000	0.09300	0
11/05/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.14900	0.11400	100
11/05/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00100	0.00100	500
11/05/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00200	0.00200	1,000
11/05/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.02300	0.01700	1,000
11/05/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.01800	0.01400	250
11/05/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.04400	0.03300	100
11/05/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.06600	0.05000	25,030
11/05/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.01500	0.01100	5,500
11/05/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.08100	0.06200	100
11/05/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.25400	0.20800	0
11/05/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.04700	0.06100	7,450
11/05/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.17400	0.21500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.50800	0.56400	0
11/05/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.20900	0.25300	3,000
11/05/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.46100	0.51700	0
11/05/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.28700	0.33600	0
11/05/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.41600	0.47000	0
11/05/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.94500	1.00500	0
11/05/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.07400	0.09500	0
11/05/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.11300	0.14600	2,400
11/05/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.14200	0.17900	0
11/05/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.02200	0.02900	100
11/05/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.09200	0.11700	0
11/05/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.14400	1.20400	0
11/05/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.24700	0.29400	0
11/05/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.05900	0.07700	300
11/05/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.37200	0.42400	0
11/05/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.55500	0.61200	1,000
11/05/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.65100	0.70900	0
11/05/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.60300	0.66000	0
11/05/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.95500	6.89380	119,355
11/05/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.05100	0.04400	0
11/05/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00500	0.00400	0
11/05/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.19800	0.17400	6,060
11/05/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.11500	0.10000	10,000
11/05/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.46200	0.41600	6,060
11/05/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.04800	0.04100	0
11/05/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.05400	0.04700	3,000
11/05/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.07000	0.06100	2,800
11/05/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.12400	0.10800	5,000
11/05/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.33300	0.29400	0
11/05/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.27800	0.24200	0
11/05/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.09200	0.08000	200
11/05/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.39500	0.35200	0
11/05/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.14000	0.15800	5,000
11/05/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.10700	0.12200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.22300	0.24800	10,000
11/05/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.61000	0.65600	0
11/05/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.17800	0.20000	10,000
11/05/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.56900	0.61400	2,800
11/05/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.09900	1.15300	0
11/05/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.91500	0.96700	0
11/05/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.19300	1.24700	0
11/05/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.34300	0.38000	0
11/05/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.73700	0.78600	0
11/05/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.85000	2.91000	0
11/05/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.14600	1.20000	0
11/05/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.05060	6.98750	18,717
11/05/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.23800	0.21400	0
11/05/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.22500	0.20200	0
11/05/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.49900	0.45500	5,925
11/05/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.25200	0.22600	0
11/05/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.50100	0.53900	0
11/05/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.19800	0.21800	0
11/05/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.57400	0.61500	0
11/05/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.53700	0.57700	0
11/05/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.15170	7.08590	1,240
11/05/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.46200	0.42300	0
11/05/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.43700	0.40000	0
11/05/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.48700	0.44700	0
11/05/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.48000	0.44100	0
11/05/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.32800	0.35500	1,000
11/05/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.32100	0.34700	0
11/05/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.37100	0.40000	0
11/05/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.34600	0.37300	0
11/05/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.38710	7.32030	0
11/05/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.63600	0.59400	0
11/05/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.61300	0.57100	0
11/05/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.66000	0.61800	13,000
11/05/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.42300	0.44800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.47600	0.50100	0
11/05/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.44900	0.47400	0
11/05/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.15210	9.09210	0
11/05/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.45600	1.40400	0
11/05/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.44000	1.38800	0
11/05/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.47300	1.42100	0
11/05/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.47100	1.47900	0
11/05/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.53800	1.54600	0
11/05/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.50400	1.51200	0
11/05/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.85700	6.79710	287
11/05/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.05398	0.04054	0
11/05/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.04374	0.03264	0
11/05/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.06641	0.05023	0
11/05/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.01490	0.01092	0
11/05/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.50790	0.56382	60
11/05/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.20941	0.25313	0
11/05/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.28674	0.33554	0
11/05/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.24698	0.29344	0
11/05/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.95500	6.89380	0
11/05/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.19831	0.17446	0
11/05/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.18314	0.16083	0
11/05/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.21482	0.18934	0
11/05/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.30982	0.34554	0
11/05/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.37814	0.41703	0
11/05/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.34331	0.38066	0
11/05/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.27810	11.10580	28,821
11/05/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.03900	0.02400	0
11/05/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.03400	0.02100	0
11/05/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.04500	0.02700	0
11/05/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.56300	0.41900	0
11/05/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.11600	0.07300	10
11/05/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.08900	0.05500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.02900	0.01800	0
11/05/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.70100	0.86200	100
11/05/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.36100	0.49900	100
11/05/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.03500	0.06300	10
11/05/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.28800	0.41700	0
11/05/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.56700	0.72100	0
11/05/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.65600	0.81500	0
11/05/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.61100	0.76800	0
11/05/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.42330	11.24810	29,935
11/05/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.36000	0.29200	0
11/05/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.34100	0.27600	0
11/05/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.38000	0.30900	0
11/05/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.30500	0.24700	3,455
11/05/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.63000	0.51900	3,455
11/05/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.18600	0.14900	0
11/05/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.86300	1.00100	200
11/05/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.20700	0.27100	0
11/05/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.53200	0.64900	100
11/05/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.40700	0.51100	0
11/05/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.46800	0.57800	0
11/05/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.43700	0.54400	0
11/05/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.56200	11.38360	993
11/05/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.49300	0.42100	0
11/05/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.47400	0.40500	0
11/05/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.51300	0.43800	0
11/05/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.32100	0.27300	0
11/05/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.95900	1.08900	250
11/05/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.55100	0.65400	0
11/05/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.61200	0.72100	0
11/05/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.58100	0.68700	0
11/05/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08450	0.08430	647
11/05/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00159	0.00149	0
11/05/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00952	0.00932	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00009	0.00007	0
11/05/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01059	0.01077	0
11/05/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00002	0.00002	0
11/05/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00209	0.00219	0
11/05/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08580	0.08550	16,271
11/05/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00692	0.00664	0
11/05/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01588	0.01556	0
11/05/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00232	0.00217	0
11/05/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00652	0.00667	0
11/05/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00008	0.00006	0
11/05/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00112	0.00114	0
11/05/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.79890	9.74990	21,028
11/05/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.14900	0.12900	0
11/05/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.17700	0.15000	0
11/05/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.12800	0.11000	0
11/05/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.17900	0.21000	0
11/05/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.12800	0.15000	0
11/05/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.15000	0.17900	0
11/05/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.90910	9.85960	51,177
11/05/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.46300	0.43200	0
11/05/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.43300	0.40300	0
11/05/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.49400	0.46200	0
11/05/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.37600	0.34900	3,590
11/05/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.17200	0.16000	3,590
11/05/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.66300	0.70000	0
11/05/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.18500	0.20200	0
11/05/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.26700	0.28900	0
11/05/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.22400	0.24300	0
11/05/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.20400	0.22200	0
11/05/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.01170	9.96080	2,000
11/05/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.53800	0.50900	0
11/05/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.56600	0.53600	0
11/05/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.51100	0.48300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.34900	0.37200	0
11/05/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.30400	0.32500	0
11/05/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.32600	0.34800	0
11/05/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.35620	7.32190	12,796
11/05/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.70700	0.67200	0
11/05/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.65700	0.62300	0
11/05/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.75700	0.72200	0
11/05/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00100	0.00000	0
11/05/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00100	0.00100	0
11/05/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00100	0.00000	0
11/05/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.36430	7.33010	9,020
11/05/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.72900	0.70000	0
11/05/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.77600	0.74600	0
11/05/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.68300	0.65400	0
11/05/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.01900	0.02400	0
11/05/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01200	0.01600	0
11/05/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.01500	0.02000	0
11/05/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.37510	7.33980	200
11/05/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.75800	0.73900	0
11/05/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.71500	0.69800	0
11/05/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.80300	0.78200	0
11/05/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.02800	0.04200	0
11/05/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.04000	0.05800	0
11/05/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.03300	0.04900	0
11/05/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.29610	8.26230	0
11/05/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.43400	1.41100	0
11/05/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.40500	1.38200	0
11/05/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.47200	1.44100	0
11/05/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.42600	0.42900	0
11/05/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.45900	0.47000	0
11/05/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.43800	0.44900	0
11/05/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.16240	7.06610	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.29200	0.20800	0
11/05/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.25100	0.17000	0
11/05/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.33500	0.24800	0
11/05/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.02300	0.03200	0
11/05/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.03900	0.05400	0
11/05/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.03000	0.04200	0
11/05/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.24530	7.14820	0
11/05/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.20400	0.16000	0
11/05/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.18300	0.14300	0
11/05/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.23100	0.17900	0
11/05/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.18600	0.23100	0
11/05/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.23800	0.29500	0
11/05/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.20900	0.26200	0
11/05/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.76650	7.74140	1,045
11/05/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.67300	0.64900	0
11/05/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.62500	0.60100	0
11/05/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.72200	0.69700	0
11/05/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00600	0.00600	0
11/05/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.00900	0.01000	0
11/05/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00700	0.00800	0
11/05/2011	CHF / R On 19 September 2011			Foreign Exchange Future	7.88100	7.85530	50
11/05/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.40500	0.39000	0
11/05/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.37600	0.36100	0
11/05/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.43600	0.42000	0
11/05/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.15500	0.16500	0
11/05/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.19500	0.20600	0
11/05/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.17400	0.18500	0
11/05/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,925.25000	13,829.65000	0
11/05/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	425.30000	329.70000	0
11/05/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	425.20000	329.60000	0
11/05/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	425.30000	329.70000	0
11/05/2011	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
11/05/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.10000	0.10000	0
11/05/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.05700	1.04800	0
11/05/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.02050	0.01600	0
11/05/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.05840	0.05000	0
11/05/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00550	0.00400	0
11/05/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.04850	0.05600	0
11/05/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00140	0.00200	0
11/05/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01350	0.01800	0
11/05/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.07630	1.06740	0
11/05/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.02900	0.02580	0
11/05/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.05040	0.04520	0
11/05/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01700	0.01500	0
11/05/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.09070	0.09760	0
11/05/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02410	0.02780	0
11/05/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05270	0.05840	0
12/05/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.96960	6.85700	399,475
12/05/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.01700	0.01000	0
12/05/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.01300	0.00800	800
12/05/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.02100	0.01200	7,200
12/05/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.30500	0.21600	650
12/05/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.04800	0.02900	1,690
12/05/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.08700	0.05400	6,000
12/05/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00200	0.00100	500
12/05/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.15800	0.09900	2,650
12/05/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.48200	0.37900	3,000
12/05/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.22600	0.14900	100
12/05/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.03900	0.02300	1,000
12/05/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.03100	0.01800	250
12/05/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00400	0.00200	1,000
12/05/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.07200	0.04400	100
12/05/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.10600	0.06600	25,030

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.02500	0.01500	5,500
12/05/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.12800	0.08100	100
12/05/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.34700	0.25400	0
12/05/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.19100	0.12000	0
12/05/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.26500	0.18100	175
12/05/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.07100	0.11300	2,400
12/05/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.08800	0.14200	0
12/05/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.02700	0.04700	7,450
12/05/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.10800	0.17400	0
12/05/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.40500	0.50800	0
12/05/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.13600	0.20900	3,000
12/05/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.31900	0.41600	0
12/05/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.36100	0.46100	0
12/05/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.20200	0.28700	0
12/05/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.04500	0.07400	0
12/05/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.01200	0.02200	100
12/05/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.05600	0.09200	0
12/05/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.83400	0.94500	0
12/05/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.03200	1.14400	0
12/05/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.16700	0.24700	0
12/05/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.03500	0.05900	300
12/05/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.27800	0.37200	0
12/05/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.45100	0.55500	1,000
12/05/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.54300	0.65100	0
12/05/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.49700	0.60300	0
12/05/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.06920	6.95500	118,713
12/05/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.06100	0.05100	0
12/05/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.05700	0.04800	0
12/05/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.17600	0.00000	500
12/05/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.24100	0.19800	6,060
12/05/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00600	0.00500	0
12/05/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.06500	0.05400	3,000
12/05/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.08400	0.07000	2,800
12/05/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.15100	0.12400	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.40500	0.33300	0
12/05/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.34300	0.27800	0
12/05/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.11200	0.09200	200
12/05/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.47300	0.39500	0
12/05/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.14000	0.11500	10,000
12/05/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.54700	0.46200	6,060
12/05/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.27200	0.34300	0
12/05/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.64300	0.73700	0
12/05/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.10400	0.14000	5,000
12/05/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.07800	0.10700	0
12/05/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.17400	0.22300	10,000
12/05/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.52100	0.61000	0
12/05/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.13600	0.17800	10,000
12/05/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.48200	0.56900	2,800
12/05/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.99600	1.09900	0
12/05/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.81500	0.91500	0
12/05/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.40700	0.00000	0
12/05/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.73700	2.85000	0
12/05/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.08800	1.19300	0
12/05/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.04200	1.14600	0
12/05/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.16760	7.05060	20,262
12/05/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.27600	0.23800	0
12/05/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.26100	0.22500	0
12/05/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.29200	0.25200	0
12/05/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.57600	0.49900	5,925
12/05/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.42400	0.50100	0
12/05/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.15800	0.19800	0
12/05/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.49300	0.57400	0
12/05/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.45800	0.53700	0
12/05/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.27160	7.15170	1,240
12/05/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.53100	0.46200	0
12/05/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.50400	0.43700	0
12/05/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.55900	0.48700	0
12/05/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.55100	0.48000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.27900	0.32800	1,000
12/05/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.27300	0.32100	0
12/05/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.31800	0.37100	0
12/05/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.29500	0.34600	0
12/05/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.50660	7.38710	0
12/05/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.70200	0.63600	0
12/05/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.65200	0.00000	11,000
12/05/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.67700	0.61300	0
12/05/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.72800	0.66000	13,000
12/05/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.37100	0.42300	0
12/05/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.44500	0.00000	0
12/05/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.42000	0.47600	0
12/05/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.39500	0.44900	0
12/05/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.26590	9.15210	0
12/05/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.48600	1.45600	0
12/05/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.47000	1.44000	0
12/05/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.50300	1.47300	0
12/05/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.38700	1.47100	0
12/05/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.45400	1.53800	0
12/05/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.42000	1.50400	0
12/05/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.96960	6.85700	287
12/05/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.08745	0.05398	0
12/05/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.02539	0.01490	0
12/05/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.07173	0.04374	0
12/05/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.10606	0.06641	0
12/05/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.13646	0.20941	0
12/05/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.20213	0.28674	0
12/05/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.40579	0.50790	60
12/05/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.16785	0.24698	0
12/05/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.06920	6.95500	0
12/05/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.24122	0.19831	0
12/05/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.22286	0.18314	0
12/05/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.26111	0.21482	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.24191	0.30982	0
12/05/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.30366	0.37814	0
12/05/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.27202	0.34331	0
12/05/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.33500	11.27810	29,792
12/05/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.04700	0.03900	0
12/05/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.04100	0.03400	0
12/05/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.05300	0.04500	0
12/05/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.61300	0.56300	0
12/05/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.13600	0.11600	10
12/05/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.10500	0.08900	0
12/05/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.03500	0.02900	0
12/05/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.65000	0.70100	100
12/05/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.32000	0.36100	100
12/05/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.02800	0.03500	10
12/05/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.25100	0.28800	0
12/05/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.51800	0.56700	0
12/05/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.60600	0.65600	0
12/05/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.56200	0.61100	0
12/05/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.47970	11.42330	29,925
12/05/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.38600	0.36000	0
12/05/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.36600	0.34100	0
12/05/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.40700	0.38000	0
12/05/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.32800	0.30500	3,455
12/05/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.20200	0.18600	0
12/05/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.66800	0.63000	3,455
12/05/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.82200	0.86300	200
12/05/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.18800	0.20700	0
12/05/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.49800	0.53200	100
12/05/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.37700	0.40700	0
12/05/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.43600	0.46800	0
12/05/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.40600	0.43700	200
12/05/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.62180	11.56200	993
12/05/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.52000	0.49300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.34200	0.32100	0
12/05/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.50100	0.47400	0
12/05/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.54100	0.51300	0
12/05/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.51900	0.55100	0
12/05/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.57900	0.61200	0
12/05/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.92000	0.95900	250
12/05/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.54800	0.58100	0
12/05/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08630	0.08450	647
12/05/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00248	0.00159	0
12/05/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00018	0.00009	0
12/05/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01131	0.00952	0
12/05/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00001	0.00002	0
12/05/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00888	0.01059	0
12/05/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00118	0.00209	0
12/05/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08760	0.08580	16,271
12/05/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00831	0.00692	0
12/05/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00291	0.00232	0
12/05/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01766	0.01588	0
12/05/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00006	0.00008	0
12/05/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41240	0.00000	0
12/05/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00531	0.00652	0
12/05/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00071	0.00112	0
12/05/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.89280	9.79890	18,993
12/05/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.20300	0.14900	0
12/05/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.23500	0.17700	0
12/05/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.17300	0.12800	0
12/05/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.13000	0.17900	0
12/05/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.09200	0.12800	0
12/05/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.11000	0.15000	0
12/05/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.00260	9.90910	51,302
12/05/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.52300	0.46300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.49100	0.43300	0
12/05/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.55600	0.49400	0
12/05/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.19600	0.17200	3,590
12/05/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.43100	0.37600	3,590
12/05/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.59300	0.66300	0
12/05/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.15300	0.18500	0
12/05/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.22800	0.26700	0
12/05/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.18800	0.22400	0
12/05/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.17000	0.20400	0
12/05/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.10890	10.01170	2,000
12/05/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.59700	0.53800	0
12/05/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.56800	0.51100	0
12/05/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.62600	0.56600	0
12/05/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.26700	0.30400	0
12/05/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.30900	0.34900	0
12/05/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.28800	0.32600	0
12/05/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.38260	7.35620	15,796
12/05/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.73300	0.70700	0
12/05/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.68300	0.65700	0
12/05/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.78300	0.75700	0
12/05/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
12/05/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00000	0.00100	0
12/05/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
12/05/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.38410	7.36430	9,015
12/05/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.74700	0.72900	0
12/05/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.79400	0.77600	0
12/05/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.70000	0.68300	0
12/05/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.01600	0.01900	0
12/05/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01000	0.01200	0
12/05/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.01300	0.01500	0
12/05/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.39910	7.37510	200
12/05/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.78000	0.75800	0
12/05/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.73600	0.71500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.82400	0.80300	0
12/05/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.02500	0.02800	0
12/05/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.03700	0.04000	0
12/05/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.03100	0.03300	0
12/05/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.28840	8.29610	0
12/05/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.42900	1.43400	0
12/05/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.40000	1.40500	0
12/05/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.46700	1.47200	0
12/05/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.42900	0.42600	0
12/05/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.46200	0.45900	0
12/05/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.44100	0.43800	0
12/05/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.19230	7.16240	0
12/05/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.31600	0.29200	0
12/05/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.36100	0.33500	0
12/05/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.27400	0.25100	0
12/05/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.03200	0.03900	0
12/05/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.01900	0.02300	0
12/05/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.02400	0.03000	0
12/05/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.27460	7.24530	0
12/05/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.21500	0.20400	0
12/05/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.24300	0.23100	0
12/05/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.19300	0.18300	0
12/05/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.21800	0.23800	0
12/05/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.16800	0.18600	0
12/05/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.19000	0.20900	0
12/05/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.86880	7.76650	1,083
12/05/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.77300	0.67300	0
12/05/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.82200	0.72200	0
12/05/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.72400	0.62500	0
12/05/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.00500	0.00900	0
12/05/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00300	0.00600	0
12/05/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00400	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2011	CHF / R On 19 September 2011			Foreign Exchange Future	7.98490	7.88100	50
12/05/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.47300	0.40500	0
12/05/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.50600	0.43600	0
12/05/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.44100	0.37600	0
12/05/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.15600	0.19500	0
12/05/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.12100	0.15500	0
12/05/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.13800	0.17400	0
12/05/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,105.36000	13,925.25000	0
12/05/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	605.40000	425.30000	0
12/05/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	605.40000	425.20000	0
12/05/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	605.40000	425.30000	0
12/05/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.10000	0.00000	0
12/05/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.10000	0
12/05/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.07310	1.05700	0
12/05/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03070	0.02050	0
12/05/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00890	0.00550	0
12/05/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.07400	0.05840	0
12/05/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00090	0.00140	0
12/05/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.03580	0.04850	0
12/05/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.00760	0.01350	0
12/05/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.09270	1.07630	0
12/05/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.03550	0.02900	0
12/05/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.02090	0.01700	0
12/05/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.06070	0.05040	0
12/05/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.01800	0.02410	0
12/05/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.07820	0.09070	0
12/05/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.04280	0.05270	0
13/05/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.02500	6.96960	388,143
13/05/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.02100	0.01700	0
13/05/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.01700	0.01300	800
13/05/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.02600	0.02100	7,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.35200	0.30500	450
13/05/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.06100	0.04800	1,690
13/05/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.10900	0.08700	6,000
13/05/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00200	0.00200	500
13/05/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00500	0.00400	1,000
13/05/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.05000	0.03900	1,000
13/05/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.04000	0.03100	250
13/05/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.09000	0.07200	100
13/05/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.13200	0.10600	25,030
13/05/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.31000	0.26500	0
13/05/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.23100	0.19100	0
13/05/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.27000	0.22600	100
13/05/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.03300	0.02500	5,500
13/05/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.16200	0.12800	100
13/05/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.39600	0.34700	0
13/05/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.19500	0.15800	2,650
13/05/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.53500	0.48200	3,000
13/05/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.01000	0.01200	100
13/05/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.04500	0.05600	0
13/05/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.02100	0.02700	7,450
13/05/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.08700	0.10800	0
13/05/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.03500	0.04500	0
13/05/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.05600	0.07100	2,400
13/05/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.07000	0.08800	0
13/05/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.35800	0.40500	0
13/05/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.10700	0.13600	3,000
13/05/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.31500	0.36100	0
13/05/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.16500	0.20200	0
13/05/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.27500	0.31900	0
13/05/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.78000	0.83400	0
13/05/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.97700	1.03200	0
13/05/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.13400	0.16700	0
13/05/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.02700	0.03500	300
13/05/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.23600	0.27800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.40100	0.45100	1,000
13/05/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.49200	0.54300	0
13/05/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.44600	0.49700	0
13/05/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.12730	7.06920	118,282
13/05/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.06700	0.06100	0
13/05/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.06300	0.05700	0
13/05/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.07100	0.06500	3,000
13/05/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.09300	0.08400	2,800
13/05/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.16800	0.15100	5,000
13/05/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.44700	0.40500	0
13/05/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.38100	0.34300	0
13/05/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.26800	0.24100	6,060
13/05/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00700	0.00600	0
13/05/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.12400	0.11200	200
13/05/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.51900	0.47300	0
13/05/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.15600	0.14000	10,000
13/05/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.59500	0.54700	6,060
13/05/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.19600	0.17600	500
13/05/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.24100	0.27200	0
13/05/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.59700	0.64300	0
13/05/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.09200	0.10400	5,000
13/05/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.06800	0.07800	0
13/05/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.36900	0.40700	0
13/05/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.68000	2.73700	0
13/05/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.15400	0.17400	10,000
13/05/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.47900	0.52100	0
13/05/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.12000	0.13600	10,000
13/05/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.44100	0.48200	2,800
13/05/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.94400	0.99600	0
13/05/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.76600	0.81500	0
13/05/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.03600	1.08800	0
13/05/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.99000	1.04200	0
13/05/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.22790	7.16760	20,219
13/05/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.29900	0.27600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.28200	0.26100	0
13/05/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.31600	0.29200	0
13/05/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.62000	0.57600	5,925
13/05/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.38800	0.42400	0
13/05/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.14200	0.15800	0
13/05/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.45400	0.49300	0
13/05/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.42100	0.45800	0
13/05/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.33580	7.27160	1,240
13/05/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.57000	0.53100	0
13/05/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.54300	0.50400	0
13/05/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.59900	0.55900	0
13/05/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.59100	0.55100	0
13/05/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.25500	0.27900	1,000
13/05/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.24900	0.27300	0
13/05/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.29300	0.31800	0
13/05/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.27000	0.29500	0
13/05/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.57220	7.50660	0
13/05/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.74000	0.70200	0
13/05/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.71300	0.67700	0
13/05/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.76700	0.72800	13,000
13/05/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.68800	0.65200	11,000
13/05/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.34500	0.37100	0
13/05/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.41600	0.44500	0
13/05/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.39100	0.42000	0
13/05/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.36800	0.39500	0
13/05/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.32310	9.26590	0
13/05/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.51600	1.48600	0
13/05/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.49900	1.47000	0
13/05/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.53300	1.50300	0
13/05/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.36000	1.38700	0
13/05/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.42600	1.45400	0
13/05/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.39300	1.42000	0
13/05/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.02500	6.96960	287

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.10944	0.08745	0
13/05/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.03271	0.02539	0
13/05/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.09042	0.07173	0
13/05/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.13165	0.10606	0
13/05/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.10665	0.13646	0
13/05/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.16542	0.20213	0
13/05/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.35771	0.40579	60
13/05/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.13444	0.16785	0
13/05/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.12730	7.06920	0
13/05/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.26831	0.24122	0
13/05/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.24808	0.22286	0
13/05/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.29426	0.26111	0
13/05/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.21696	0.24191	0
13/05/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.27078	0.30366	0
13/05/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.24101	0.27202	0
13/05/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.38870	11.33500	29,762
13/05/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.05500	0.04700	0
13/05/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.04800	0.04100	0
13/05/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.06300	0.05300	0
13/05/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.66200	0.61300	0
13/05/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.15700	0.13600	10
13/05/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.12200	0.10500	0
13/05/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.04200	0.03500	0
13/05/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.60300	0.65000	100
13/05/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.28300	0.32000	100
13/05/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.02300	0.02800	10
13/05/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.21800	0.25100	0
13/05/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.47400	0.51800	0
13/05/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.55900	0.60600	0
13/05/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.51600	0.56200	0
13/05/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.53750	11.47970	29,885
13/05/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.41800	0.38600	0
13/05/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.39400	0.36600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.44300	0.40700	0
13/05/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.35400	0.32800	3,455
13/05/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.21900	0.20200	0
13/05/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.71200	0.66800	3,455
13/05/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.78200	0.82200	200
13/05/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.17500	0.18800	0
13/05/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.46700	0.49800	100
13/05/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.35600	0.37700	0
13/05/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.40700	0.43600	0
13/05/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.38100	0.40600	200
13/05/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.68200	11.62180	993
13/05/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.55100	0.52000	0
13/05/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.36000	0.34200	0
13/05/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.52800	0.50100	0
13/05/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.57400	0.54100	0
13/05/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.49200	0.51900	0
13/05/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.54600	0.57900	0
13/05/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.87800	0.92000	250
13/05/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.51900	0.54800	0
13/05/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08700	0.08630	647
13/05/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00293	0.00248	0
13/05/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00021	0.00018	0
13/05/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01200	0.01131	0
13/05/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00000	0.00001	0
13/05/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00821	0.00888	0
13/05/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00093	0.00118	0
13/05/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08830	0.08760	16,271
13/05/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00886	0.00831	0
13/05/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00313	0.00291	0
13/05/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01836	0.01766	0
13/05/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00006	0.00006	0
13/05/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41170	11.41240	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00483	0.00531	0
13/05/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00056	0.00071	0
13/05/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.98340	9.89280	20,167
13/05/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.26800	0.20300	0
13/05/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.30400	0.23500	0
13/05/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.23400	0.17300	0
13/05/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.10100	0.13000	0
13/05/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.07100	0.09200	0
13/05/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.08500	0.11000	0
13/05/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.09690	10.00260	51,402
13/05/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.59400	0.52300	0
13/05/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.56000	0.49100	0
13/05/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.62900	0.55600	0
13/05/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.22700	0.19600	3,590
13/05/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.49500	0.43100	3,590
13/05/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.53000	0.59300	0
13/05/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.13200	0.15300	0
13/05/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.19800	0.22800	0
13/05/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.16300	0.18800	0
13/05/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.14700	0.17000	0
13/05/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.20530	10.10890	2,000
13/05/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.66100	0.59700	0
13/05/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.63000	0.56800	0
13/05/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.69200	0.62600	0
13/05/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.23700	0.26700	0
13/05/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.27500	0.30900	0
13/05/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.25600	0.28800	0
13/05/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.43840	7.38260	15,696
13/05/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.78900	0.73300	0
13/05/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.73900	0.68300	0
13/05/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.83900	0.78300	0
13/05/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00100	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00100	0.00000	0
13/05/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00100	0.00000	0
13/05/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.44460	7.38410	9,515
13/05/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.80400	0.74700	0
13/05/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.75700	0.70000	0
13/05/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.85200	0.79400	0
13/05/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00700	0.01000	0
13/05/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.01200	0.01600	0
13/05/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00900	0.01300	0
13/05/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.45920	7.39910	50
13/05/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.83400	0.78000	0
13/05/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.78900	0.73600	0
13/05/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.88000	0.82400	0
13/05/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.02100	0.02500	0
13/05/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.03000	0.03700	0
13/05/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.02500	0.03100	0
13/05/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.34500	8.28840	0
13/05/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.47500	1.42900	0
13/05/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.43700	1.40000	0
13/05/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.51300	1.46700	0
13/05/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.41800	0.42900	0
13/05/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.44200	0.46200	0
13/05/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.43000	0.44100	0
13/05/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.25770	7.19230	0
13/05/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.37500	0.31600	0
13/05/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.42100	0.36100	0
13/05/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.33000	0.27400	0
13/05/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.02200	0.03200	0
13/05/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.01300	0.01900	0
13/05/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.01700	0.02400	0
13/05/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.34340	7.27460	0
13/05/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.25900	0.21500	0
13/05/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.29000	0.24300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.23100	0.19300	0
13/05/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.18800	0.21800	0
13/05/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.14700	0.16800	0
13/05/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.16600	0.19000	0
13/05/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.91570	7.86880	1,083
13/05/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.81900	0.77300	0
13/05/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.86800	0.82200	0
13/05/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.77000	0.72400	0
13/05/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.00400	0.00500	0
13/05/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00200	0.00300	0
13/05/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00300	0.00400	0
13/05/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.03460	7.98490	50
13/05/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.50800	0.47300	0
13/05/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.54200	0.50600	0
13/05/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.47400	0.44100	0
13/05/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.13900	0.15600	0
13/05/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.10700	0.12100	0
13/05/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.12300	0.13800	0
13/05/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,220.61000	14,105.36000	0
13/05/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	720.60000	605.40000	0
13/05/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	720.60000	605.40000	0
13/05/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	720.60000	605.40000	0
13/05/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.10000	0
13/05/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.08140	1.07310	0
13/05/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03700	0.03070	0
13/05/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.01110	0.00890	0
13/05/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.08220	0.07400	0
13/05/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00080	0.00090	0
13/05/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.02970	0.03580	0
13/05/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.00560	0.00760	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.10160	1.09270	0
13/05/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.03970	0.03550	0
13/05/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.02320	0.02090	0
13/05/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.06740	0.06070	0
13/05/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.01580	0.01800	0
13/05/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.07160	0.07820	0
13/05/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.03810	0.04280	0
16/05/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.99450	7.02500	387,817
16/05/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.01700	0.02100	0
16/05/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.20700	0.23100	0
16/05/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.24400	0.27000	100
16/05/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.28300	0.31000	0
16/05/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.01400	0.01700	800
16/05/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.02100	0.02600	7,200
16/05/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.32500	0.35200	450
16/05/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.05000	0.06100	1,690
16/05/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.09300	0.10900	6,000
16/05/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00200	0.00200	500
16/05/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00400	0.00500	1,000
16/05/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.04000	0.05000	1,000
16/05/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.03300	0.04000	250
16/05/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.07600	0.09000	100
16/05/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.11300	0.13200	25,030
16/05/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.02600	0.03300	5,700
16/05/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.14100	0.16200	100
16/05/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.36800	0.39600	0
16/05/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.17300	0.19500	2,650
16/05/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.50500	0.53500	3,000
16/05/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.01100	0.01000	100
16/05/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.05000	0.04500	0
16/05/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.02400	0.02100	7,450
16/05/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.09700	0.08700	0
16/05/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.38200	0.35800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.11900	0.10700	3,000
16/05/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.33900	0.31500	0
16/05/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.18200	0.16500	0
16/05/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.29600	0.27500	0
16/05/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.81000	0.78000	0
16/05/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.00800	0.97700	0
16/05/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.14900	0.13400	0
16/05/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.03100	0.02700	300
16/05/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.25600	0.23600	0
16/05/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.42700	0.40100	1,000
16/05/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.52000	0.49200	0
16/05/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.03900	0.03500	0
16/05/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.06300	0.05600	2,400
16/05/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.07900	0.07000	0
16/05/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.47300	0.44600	0
16/05/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.09820	7.12730	106,654
16/05/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.06300	0.06700	0
16/05/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.06000	0.06300	0
16/05/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.06800	0.07100	3,000
16/05/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.08800	0.09300	2,800
16/05/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.15800	0.16800	5,000
16/05/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.42400	0.44700	0
16/05/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.36100	0.38100	0
16/05/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.11700	0.12400	200
16/05/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.49400	0.51900	0
16/05/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.14700	0.15600	10,000
16/05/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.56900	0.59500	6,060
16/05/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.25300	0.26800	6,060
16/05/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00700	0.00700	0
16/05/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.18500	0.19600	500
16/05/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.38700	0.36900	0
16/05/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.70900	2.68000	0
16/05/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.25500	0.24100	0
16/05/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.61900	0.59700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.09600	0.09200	5,000
16/05/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.07100	0.06800	0
16/05/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.16300	0.15400	10,000
16/05/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.49900	0.47900	0
16/05/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.12600	0.12000	10,000
16/05/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.46000	0.44100	2,800
16/05/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.97000	0.94400	0
16/05/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.79000	0.76600	0
16/05/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.06200	1.03600	0
16/05/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.01500	0.99000	0
16/05/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.19950	7.22790	22,876
16/05/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.28600	0.29900	0
16/05/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.27100	0.28200	0
16/05/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.30300	0.31600	0
16/05/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.59600	0.62000	5,925
16/05/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.40400	0.38800	0
16/05/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.14700	0.14200	0
16/05/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.47200	0.45400	0
16/05/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.43700	0.42100	0
16/05/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.30690	7.33580	1,326
16/05/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.55000	0.57000	0
16/05/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.52200	0.54300	0
16/05/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.57800	0.59900	0
16/05/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.57000	0.59100	0
16/05/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.26300	0.25500	1,000
16/05/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.25700	0.24900	0
16/05/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.30100	0.29300	0
16/05/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.27900	0.27000	0
16/05/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.54510	7.57220	0
16/05/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.72100	0.74000	0
16/05/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.69500	0.71300	0
16/05/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.74800	0.76700	13,000
16/05/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.67000	0.68800	11,000
16/05/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.35300	0.34500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.42500	0.41600	0
16/05/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.40000	0.39100	0
16/05/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.37600	0.36800	0
16/05/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.29430	9.32310	0
16/05/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.49100	1.51600	0
16/05/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.47400	1.49900	0
16/05/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.50800	1.53300	0
16/05/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.36400	1.36000	0
16/05/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.43000	1.42600	0
16/05/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.39700	1.39300	0
16/05/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.99450	7.02500	287
16/05/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.09294	0.10944	0
16/05/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.02626	0.03271	0
16/05/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.07598	0.09042	0
16/05/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.11303	0.13165	0
16/05/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.11853	0.10665	0
16/05/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.18148	0.16542	0
16/05/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.38176	0.35771	60
16/05/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.14844	0.13444	0
16/05/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.09820	7.12730	40
16/05/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.25323	0.26831	0
16/05/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.23400	0.24808	0
16/05/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.27782	0.29426	0
16/05/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.22962	0.21696	0
16/05/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.28580	0.27078	0
16/05/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.25503	0.24101	0
16/05/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.35080	11.38870	29,835
16/05/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.04400	0.05500	0
16/05/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.03800	0.04800	0
16/05/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.05000	0.06300	0
16/05/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.62500	0.66200	0
16/05/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.13300	0.15700	10

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.10200	0.12200	0
16/05/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.03300	0.04200	0
16/05/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.63200	0.60300	100
16/05/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.30100	0.28300	100
16/05/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.02400	0.02300	10
16/05/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.23200	0.21800	0
16/05/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.49900	0.47400	0
16/05/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.58700	0.55900	0
16/05/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.54300	0.51600	0
16/05/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.50210	11.53750	27,774
16/05/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.39300	0.41800	0
16/05/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.37200	0.39400	0
16/05/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.41700	0.44300	0
16/05/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.33400	0.35400	3,455
16/05/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.20600	0.21900	0
16/05/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.68000	0.71200	3,455
16/05/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.80400	0.78200	200
16/05/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.17800	0.17500	0
16/05/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.48200	0.46700	100
16/05/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.36500	0.35600	0
16/05/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.42000	0.40700	0
16/05/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.39100	0.38100	200
16/05/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.64850	11.68200	993
16/05/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.52700	0.55100	0
16/05/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.34600	0.36000	0
16/05/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.50700	0.52800	0
16/05/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.55000	0.57400	0
16/05/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.50200	0.49200	0
16/05/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.55900	0.54600	0
16/05/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.89800	0.87800	250
16/05/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.52900	0.51900	0
16/05/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08650	0.08700	647
16/05/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00254	0.00293	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00016	0.00021	0
16/05/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01150	0.01200	0
16/05/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
16/05/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00866	0.00821	0
16/05/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00104	0.00093	0
16/05/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08790	0.08830	11,717
16/05/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00854	0.00886	0
16/05/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00301	0.00313	0
16/05/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/05/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01796	0.01836	0
16/05/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00006	0.00006	0
16/05/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41210	11.41170	0
16/05/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00511	0.00483	0
16/05/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00064	0.00056	0
16/05/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.95070	9.98340	20,147
16/05/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.23600	0.26800	0
16/05/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.27200	0.30400	0
16/05/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.20300	0.23400	0
16/05/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.10200	0.10100	0
16/05/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.07100	0.07100	0
16/05/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.08500	0.08500	0
16/05/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.06670	10.09690	51,402
16/05/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.56800	0.59400	0
16/05/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.53400	0.56000	0
16/05/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.60300	0.62900	0
16/05/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.21500	0.22700	3,590
16/05/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.47100	0.49500	3,590
16/05/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.54800	0.53000	0
16/05/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.13600	0.13200	0
16/05/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.20400	0.19800	0
16/05/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.16700	0.16300	0
16/05/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.15100	0.14700	0
16/05/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.17630	10.20530	2,000



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.63800	0.66100	0
16/05/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.60800	0.63000	0
16/05/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.66800	0.69200	0
16/05/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.24200	0.23700	0
16/05/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.28200	0.27500	0
16/05/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.26200	0.25600	0
16/05/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.41270	7.43840	15,096
16/05/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.76300	0.78900	0
16/05/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.71300	0.73900	0
16/05/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.81300	0.83900	0
16/05/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
16/05/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00000	0.00100	0
16/05/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
16/05/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.42090	7.44460	9,515
16/05/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.78300	0.80400	0
16/05/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.73600	0.75700	0
16/05/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.83000	0.85200	0
16/05/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00900	0.00700	0
16/05/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.01500	0.01200	0
16/05/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.01200	0.00900	0
16/05/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.43630	7.45920	0
16/05/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.81200	0.83400	0
16/05/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.76800	0.78900	0
16/05/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.85800	0.88000	0
16/05/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.02200	0.02100	0
16/05/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.03200	0.03000	0
16/05/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.02600	0.02500	0
16/05/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.31270	8.34500	0
16/05/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.45200	1.47500	0
16/05/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.42200	1.43700	0
16/05/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.49000	1.51300	0
16/05/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.42700	0.41800	0
16/05/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.45900	0.44200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.43900	0.43000	0
16/05/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.19960	7.25770	0
16/05/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.31800	0.37500	0
16/05/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.36300	0.42100	0
16/05/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.27400	0.33000	0
16/05/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.02400	0.02200	0
16/05/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.01300	0.01300	0
16/05/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.01800	0.01700	0
16/05/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.28630	7.34340	0
16/05/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.22000	0.25900	0
16/05/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.24900	0.29000	0
16/05/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.19400	0.23100	0
16/05/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.20800	0.18800	0
16/05/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.16300	0.14700	0
16/05/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.18400	0.16600	0
16/05/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.94440	7.91570	953
16/05/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.84700	0.81900	0
16/05/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.89600	0.86800	0
16/05/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.79700	0.77000	0
16/05/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.00300	0.00400	0
16/05/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00200	0.00200	0
16/05/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00300	0.00300	0
16/05/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.06590	8.03460	50
16/05/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.52600	0.50800	0
16/05/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.56200	0.54200	0
16/05/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.49100	0.47400	0
16/05/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.12500	0.13900	0
16/05/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.09600	0.10700	0
16/05/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.11000	0.12300	0
16/05/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,159.75000	14,220.61000	0
16/05/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	659.80000	720.60000	0
16/05/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	659.70000	720.60000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	659.80000	720.60000	0
16/05/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
16/05/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
16/05/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.10000	0.00000	0
16/05/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.07530	1.08140	0
16/05/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03160	0.03700	0
16/05/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00900	0.01110	0
16/05/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.07600	0.08220	0
16/05/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00070	0.00080	0
16/05/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.03370	0.02970	0
16/05/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.00630	0.00560	0
16/05/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.09530	1.10160	0
16/05/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.03660	0.03970	0
16/05/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.02150	0.02320	0
16/05/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.06230	0.06740	0
16/05/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.01700	0.01580	0
16/05/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.07620	0.07160	0
16/05/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.04130	0.03810	0
17/05/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.02640	6.99450	384,168
17/05/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.01800	0.01700	0
17/05/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.01400	0.01400	800
17/05/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.02200	0.02100	7,200
17/05/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.35100	0.32500	450
17/05/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.22800	0.20700	0
17/05/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.26700	0.24400	100
17/05/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.02800	0.02600	5,700
17/05/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.15900	0.14100	100
17/05/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.39500	0.36800	0
17/05/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.19200	0.17300	2,650
17/05/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.53400	0.50500	3,000
17/05/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.05400	0.05000	1,690
17/05/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.10100	0.09300	6,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00200	0.00200	500
17/05/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00400	0.00400	1,000
17/05/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.04300	0.04000	1,000
17/05/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.03500	0.03300	250
17/05/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.08200	0.07600	100
17/05/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.12800	0.11300	25,030
17/05/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.30800	0.28300	0
17/05/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.35200	0.38200	0
17/05/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.10200	0.11900	3,000
17/05/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.30900	0.33900	0
17/05/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.15600	0.18200	0
17/05/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.26700	0.29600	0
17/05/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.77800	0.81000	0
17/05/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.97600	1.00800	0
17/05/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.12500	0.14900	0
17/05/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.00800	0.01100	100
17/05/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.04100	0.05000	0
17/05/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.01900	0.02400	7,450
17/05/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.08300	0.09700	0
17/05/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.03200	0.03900	0
17/05/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.05200	0.06300	2,400
17/05/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.06600	0.07900	0
17/05/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.02500	0.03100	300
17/05/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.22800	0.25600	0
17/05/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.39600	0.42700	1,000
17/05/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.48800	0.52000	0
17/05/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.44200	0.47300	0
17/05/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.12970	7.09820	106,889
17/05/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.06400	0.06300	0
17/05/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.06000	0.06000	0
17/05/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.06900	0.06800	3,000
17/05/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.09000	0.08800	2,800
17/05/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.16400	0.15800	5,000
17/05/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.44600	0.42400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.38000	0.36100	0
17/05/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.15200	0.14700	10,000
17/05/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.19200	0.18500	500
17/05/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00700	0.00700	0
17/05/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.12100	0.11700	200
17/05/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.51700	0.49400	0
17/05/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.59400	0.56900	6,060
17/05/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.26800	0.25300	6,060
17/05/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.67700	2.70900	0
17/05/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.23800	0.25500	0
17/05/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.08700	0.09600	5,000
17/05/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.06400	0.07100	0
17/05/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.36200	0.38700	0
17/05/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.59100	0.61900	0
17/05/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.15000	0.16300	10,000
17/05/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.47200	0.49900	0
17/05/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.11600	0.12600	10,000
17/05/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.43400	0.46000	2,800
17/05/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.93900	0.97000	0
17/05/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.76000	0.79000	0
17/05/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.03000	1.06200	0
17/05/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.98400	1.01500	0
17/05/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.22750	7.19950	23,736
17/05/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.29600	0.28600	0
17/05/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.28000	0.27100	0
17/05/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.31400	0.30300	0
17/05/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.61800	0.59600	5,925
17/05/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.38700	0.40400	0
17/05/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.14100	0.14700	0
17/05/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.45300	0.47200	0
17/05/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.41900	0.43700	0
17/05/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.33530	7.30690	1,326
17/05/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.56700	0.55000	0
17/05/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.53900	0.52200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.59600	0.57800	0
17/05/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.58800	0.57000	0
17/05/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.25300	0.26300	1,000
17/05/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.24700	0.25700	0
17/05/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.29000	0.30100	0
17/05/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.26800	0.27900	0
17/05/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.57040	7.54510	0
17/05/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.73600	0.72100	0
17/05/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.71000	0.69500	0
17/05/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.76200	0.74800	13,000
17/05/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.68400	0.67000	11,000
17/05/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.34200	0.35300	0
17/05/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.41400	0.42500	0
17/05/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.39000	0.40000	0
17/05/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.36600	0.37600	0
17/05/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.32720	9.29430	0
17/05/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.51100	1.49100	0
17/05/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.49400	1.47400	0
17/05/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.52800	1.50800	0
17/05/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.35100	1.36400	0
17/05/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.41700	1.43000	0
17/05/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.38400	1.39700	0
17/05/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.02640	6.99450	387
17/05/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.10123	0.09294	0
17/05/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.08243	0.07598	0
17/05/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.12821	0.11303	0
17/05/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.02763	0.02626	0
17/05/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.35123	0.38176	60
17/05/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.10181	0.11853	0
17/05/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.15603	0.18148	0
17/05/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.12483	0.14844	0
17/05/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.12970	7.09820	40
17/05/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.26816	0.25323	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.24410	0.23400	0
17/05/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.29380	0.27782	0
17/05/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.21410	0.22962	0
17/05/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.26440	0.28580	0
17/05/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.23846	0.25503	0
17/05/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.38420	11.35080	28,512
17/05/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.04400	0.04400	0
17/05/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.03300	0.03300	0
17/05/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.03800	0.03800	0
17/05/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.05100	0.05000	0
17/05/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.65400	0.62500	0
17/05/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.13900	0.13300	10
17/05/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.10600	0.10200	0
17/05/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.27200	0.30100	100
17/05/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.02000	0.02400	10
17/05/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.20500	0.23200	0
17/05/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.46700	0.49900	0
17/05/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.55400	0.58700	0
17/05/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.59900	0.63200	100
17/05/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.51000	0.54300	0
17/05/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.53410	11.50210	27,774
17/05/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.40600	0.39300	0
17/05/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.38200	0.37200	0
17/05/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.43100	0.41700	0
17/05/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.34300	0.33400	3,455
17/05/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.70200	0.68000	3,455
17/05/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.20900	0.20600	0
17/05/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.77500	0.80400	200
17/05/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.16800	0.17800	0
17/05/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.45900	0.48200	100
17/05/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.34700	0.36500	0
17/05/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.39800	0.42000	0
17/05/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.37200	0.39100	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.67510	11.64850	993
17/05/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.54000	0.52700	0
17/05/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.51800	0.50700	0
17/05/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.56400	0.55000	0
17/05/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.35100	0.34600	0
17/05/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.87600	0.89800	250
17/05/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.48900	0.50200	0
17/05/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.54300	0.55900	0
17/05/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.51500	0.52900	0
17/05/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08630	0.08650	647
17/05/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00239	0.00254	0
17/05/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01130	0.01150	0
17/05/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00014	0.00016	0
17/05/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00884	0.00866	0
17/05/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00109	0.00104	0
17/05/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08760	0.08790	11,717
17/05/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00827	0.00854	0
17/05/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00286	0.00301	0
17/05/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01766	0.01796	0
17/05/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41240	11.41210	0
17/05/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00006	0.00006	0
17/05/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00526	0.00511	0
17/05/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00067	0.00064	0
17/05/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.95350	9.95070	20,147
17/05/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.23300	0.23600	0
17/05/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.19900	0.20300	0
17/05/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.26900	0.27200	0
17/05/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.06600	0.07100	0
17/05/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.09600	0.10200	0
17/05/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.08000	0.08500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.06880	10.06670	51,402
17/05/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.56800	0.56800	0
17/05/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.53400	0.53400	0
17/05/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.60300	0.60300	0
17/05/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.46900	0.47100	3,590
17/05/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.21200	0.21500	3,590
17/05/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.54300	0.54800	0
17/05/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.13400	0.13600	0
17/05/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.20000	0.20400	0
17/05/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.16500	0.16700	0
17/05/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.14900	0.15100	0
17/05/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.17310	10.17630	2,000
17/05/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.63700	0.63800	0
17/05/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.66700	0.66800	0
17/05/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.60700	0.60800	0
17/05/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.28400	0.28200	0
17/05/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.24400	0.24200	0
17/05/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.26400	0.26200	0
17/05/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.40850	7.41270	15,101
17/05/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.75900	0.76300	0
17/05/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.70900	0.71300	0
17/05/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.80900	0.81300	0
17/05/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00100	0.00000	0
17/05/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00100	0.00000	0
17/05/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00100	0.00000	0
17/05/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.41620	7.42090	9,515
17/05/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.77800	0.78300	0
17/05/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.73100	0.73600	0
17/05/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.82500	0.83000	0
17/05/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00900	0.00900	0
17/05/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.01500	0.01500	0
17/05/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.01200	0.01200	0
17/05/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.42780	7.43630	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.80400	0.81200	0
17/05/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.76000	0.76800	0
17/05/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.85000	0.85800	0
17/05/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.02200	0.02200	0
17/05/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.03200	0.03200	0
17/05/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.02600	0.02600	0
17/05/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.28580	8.31270	0
17/05/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.42700	1.45200	0
17/05/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.39800	1.42200	0
17/05/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.46500	1.49000	0
17/05/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.42900	0.42700	0
17/05/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.46200	0.45900	0
17/05/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.44100	0.43900	0
17/05/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.19480	7.19960	0
17/05/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.31600	0.31800	0
17/05/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.27300	0.27400	0
17/05/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.36100	0.36300	0
17/05/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.01600	0.01300	0
17/05/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.02800	0.02400	0
17/05/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.02100	0.01800	0
17/05/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.28090	7.28630	0
17/05/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.21900	0.22000	0
17/05/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.19300	0.19400	0
17/05/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.24700	0.24900	0
17/05/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.16600	0.16300	0
17/05/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.21200	0.20800	0
17/05/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.18800	0.18400	0
17/05/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.94640	7.94440	953
17/05/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.84900	0.84700	0
17/05/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.79900	0.79700	0
17/05/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.89800	0.89600	0
17/05/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.00300	0.00300	0
17/05/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00300	0.00300	0
17/05/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.06700	8.06590	50
17/05/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.52700	0.52600	0
17/05/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.49300	0.49100	0
17/05/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.56300	0.56200	0
17/05/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.09600	0.09600	0
17/05/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.12600	0.12500	0
17/05/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.11000	0.11000	0
17/05/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,186.84000	14,159.75000	0
17/05/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	686.80000	659.80000	0
17/05/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	686.80000	659.70000	0
17/05/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	686.90000	659.80000	0
17/05/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.10000	0.00000	0
17/05/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.10000	0
17/05/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.08080	1.07530	0
17/05/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03560	0.03160	0
17/05/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.08150	0.07600	0
17/05/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00980	0.00900	0
17/05/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.02900	0.03370	0
17/05/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00070	0.00070	0
17/05/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.00480	0.00630	0
17/05/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.10130	1.09530	0
17/05/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.03880	0.03660	0
17/05/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.06640	0.06230	0
17/05/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.02260	0.02150	0
17/05/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.07130	0.07620	0
17/05/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.01510	0.01700	0
17/05/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.03750	0.04130	0
19/05/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.92090	7.02640	380,085
19/05/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.00900	0.01800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.00700	0.01400	800
19/05/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.01200	0.02200	7,200
19/05/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.25800	0.35100	450
19/05/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.03000	0.05400	1,690
19/05/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.05900	0.10100	6,000
19/05/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.11900	0.19200	2,650
19/05/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.43300	0.53400	3,000
19/05/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.14900	0.22800	0
19/05/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.18300	0.26700	100
19/05/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00100	0.00200	500
19/05/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00200	0.00400	1,000
19/05/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.02400	0.04300	1,000
19/05/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.01900	0.03500	250
19/05/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.04700	0.08200	100
19/05/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.07400	0.12800	25,030
19/05/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.01500	0.02800	5,700
19/05/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.09200	0.15900	100
19/05/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.30000	0.39500	0
19/05/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.21900	0.30800	0
19/05/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.02900	0.01900	7,450
19/05/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.12100	0.08300	0
19/05/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.44400	0.35200	0
19/05/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.15300	0.10200	3,000
19/05/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.39800	0.30900	0
19/05/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.22600	0.15600	0
19/05/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.35300	0.26700	0
19/05/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.88100	0.77800	0
19/05/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.04800	0.03200	0
19/05/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.07800	0.05200	2,400
19/05/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.09800	0.06600	0
19/05/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.01200	0.00800	100
19/05/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.06200	0.04100	0
19/05/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.08000	0.97600	0
19/05/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.18800	0.12500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.03700	0.02500	300
19/05/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.30900	0.22800	0
19/05/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.49100	0.39600	1,000
19/05/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.58600	0.48800	0
19/05/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.53800	0.44200	0
19/05/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.02080	7.12970	146,979
19/05/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.05100	0.06400	0
19/05/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.15400	0.19200	500
19/05/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00500	0.00700	0
19/05/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.50500	0.59400	6,060
19/05/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.21400	0.26800	6,060
19/05/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.04800	0.06000	0
19/05/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.05500	0.06900	3,000
19/05/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.07200	0.09000	2,800
19/05/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.13100	0.16400	5,000
19/05/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.36800	0.44600	0
19/05/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.30900	0.38000	0
19/05/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.12100	0.15200	10,000
19/05/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.09600	0.12100	200
19/05/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.43300	0.51700	0
19/05/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.11200	0.08700	5,000
19/05/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.08400	0.06400	0
19/05/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.67500	0.59100	0
19/05/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.18800	0.15000	10,000
19/05/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.55000	0.47200	0
19/05/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.14700	0.11600	10,000
19/05/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.51000	0.43400	2,800
19/05/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.03400	0.93900	0
19/05/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.85100	0.76000	0
19/05/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.12700	1.03000	0
19/05/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.78400	2.67700	0
19/05/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.29300	0.23800	0
19/05/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.43300	0.36200	0
19/05/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.08000	0.98400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.11780	7.22750	25,676
19/05/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.25300	0.29600	0
19/05/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.23900	0.28000	0
19/05/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.26800	0.31400	0
19/05/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.53700	0.61800	5,925
19/05/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.45000	0.38700	0
19/05/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.16900	0.14100	0
19/05/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.52100	0.45300	0
19/05/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.48500	0.41900	0
19/05/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.22230	7.33530	1,326
19/05/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.49800	0.56700	0
19/05/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.47300	0.53900	0
19/05/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.52500	0.59600	0
19/05/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.51800	0.58800	0
19/05/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.29600	0.25300	1,000
19/05/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.28900	0.24700	0
19/05/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.33700	0.29000	0
19/05/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.31200	0.26800	0
19/05/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.45670	7.57040	0
19/05/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.67100	0.73600	0
19/05/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.64600	0.71000	0
19/05/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.62200	0.68400	11,000
19/05/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.69600	0.76200	13,000
19/05/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.38900	0.34200	0
19/05/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.46500	0.41400	0
19/05/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.43900	0.39000	0
19/05/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.41400	0.36600	0
19/05/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.22500	9.32720	0
19/05/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.49500	1.51100	0
19/05/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.47800	1.49400	0
19/05/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.51300	1.52800	0
19/05/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.43800	1.35100	0
19/05/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.50300	1.41700	0
19/05/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.47000	1.38400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.92090	7.02640	387
19/05/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.05937	0.10123	0
19/05/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.04729	0.08243	0
19/05/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.07422	0.12821	0
19/05/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.01479	0.02763	0
19/05/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.44389	0.35123	60
19/05/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.15332	0.10181	0
19/05/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.22639	0.15603	0
19/05/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.18847	0.12483	0
19/05/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.02080	7.12970	40
19/05/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.21391	0.26816	0
19/05/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.19697	0.24410	0
19/05/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.23235	0.29380	0
19/05/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.26155	0.21410	0
19/05/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.32617	0.26440	0
19/05/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.29311	0.23846	0
19/05/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.17110	11.38420	27,968
19/05/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.02000	0.04400	0
19/05/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.01700	0.03800	0
19/05/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.02300	0.05100	0
19/05/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.01400	0.03300	0
19/05/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.46100	0.65400	0
19/05/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.06800	0.13900	10
19/05/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.05000	0.10600	0
19/05/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.42900	0.27200	100
19/05/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.04000	0.02000	10
19/05/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.34700	0.20500	0
19/05/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.79300	0.59900	100
19/05/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.65200	0.46700	0
19/05/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.74600	0.55400	0
19/05/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.69900	0.51000	0
19/05/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.31620	11.53410	27,799

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.30500	0.40600	0
19/05/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.28800	0.38200	0
19/05/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.32300	0.43100	0
19/05/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.25700	0.34300	3,455
19/05/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.55000	0.70200	3,455
19/05/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.15300	0.20900	0
19/05/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.93700	0.77500	200
19/05/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.23400	0.16800	0
19/05/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.59100	0.45900	100
19/05/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.45700	0.34700	0
19/05/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.52200	0.39800	0
19/05/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.48900	0.37200	200
19/05/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.45520	11.67510	993
19/05/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.44000	0.54000	0
19/05/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.42200	0.51800	0
19/05/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.45800	0.56400	0
19/05/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.28400	0.35100	0
19/05/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.02900	0.87600	250
19/05/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.60300	0.48900	0
19/05/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.66700	0.54300	0
19/05/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.63500	0.51500	0
19/05/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08460	0.08630	647
19/05/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00145	0.00239	0
19/05/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00961	0.01130	0
19/05/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00005	0.00014	0
19/05/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01045	0.00884	0
19/05/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00001	0.00000	0
19/05/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00185	0.00109	0
19/05/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08590	0.08760	11,717
19/05/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00691	0.00827	0
19/05/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00230	0.00286	0
19/05/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01597	0.01766	0
19/05/2011	¥ / R On 19 September 2011	11.50	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
19/05/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41410	11.41240	0
19/05/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00007	0.00006	0
19/05/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00640	0.00526	0
19/05/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00101	0.00067	0
19/05/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.85670	9.95350	20,185
19/05/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.16200	0.23300	0
19/05/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.13300	0.19900	0
19/05/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.19400	0.26900	0
19/05/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.08700	0.06600	0
19/05/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.12600	0.09600	0
19/05/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.10500	0.08000	0
19/05/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.96870	10.06880	51,252
19/05/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.49400	0.56800	0
19/05/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.46100	0.53400	0
19/05/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.52700	0.60300	0
19/05/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.40100	0.46900	3,590
19/05/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.17800	0.21200	3,590
19/05/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.60900	0.54300	0
19/05/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.15800	0.13400	0
19/05/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.23200	0.20000	0
19/05/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.19200	0.16500	0
19/05/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.17500	0.14900	0
19/05/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.07270	10.17310	1,950
19/05/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.56900	0.63700	0
19/05/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.59900	0.66700	0
19/05/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.54100	0.60700	0
19/05/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.31800	0.28400	0
19/05/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.27600	0.24400	0
19/05/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.29600	0.26400	0
19/05/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.32750	7.40850	15,121
19/05/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.67800	0.75900	0
19/05/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.62800	0.70900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.72800	0.80900	0
19/05/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
19/05/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00100	0.00100	0
19/05/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
19/05/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.33510	7.41620	9,515
19/05/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.70100	0.77800	0
19/05/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.65500	0.73100	0
19/05/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.74800	0.82500	0
19/05/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01300	0.00900	0
19/05/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.02000	0.01500	0
19/05/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.01600	0.01200	0
19/05/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.34800	7.42780	5
19/05/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.73200	0.80400	0
19/05/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.68900	0.76000	0
19/05/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.77600	0.85000	0
19/05/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.02800	0.02200	0
19/05/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.04100	0.03200	0
19/05/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.03400	0.02600	0
19/05/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.27440	8.28580	0
19/05/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.41500	1.42700	0
19/05/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.38700	1.39800	0
19/05/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.45300	1.46500	0
19/05/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.42900	0.42900	0
19/05/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.46300	0.46200	0
19/05/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.44100	0.44100	0
19/05/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.12940	7.19480	0
19/05/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.25600	0.31600	0
19/05/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.21500	0.27300	0
19/05/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.30000	0.36100	0
19/05/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.02100	0.01600	0
19/05/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.03600	0.02800	0
19/05/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.02700	0.02100	0
19/05/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.21350	7.28090	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.18000	0.21900	0
19/05/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.16100	0.19300	0
19/05/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.20100	0.24700	0
19/05/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.18800	0.16600	0
19/05/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.24800	0.21200	0
19/05/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.21700	0.18800	0
19/05/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.83370	7.94640	953
19/05/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.73700	0.84900	0
19/05/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.68800	0.79900	0
19/05/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.78600	0.89800	0
19/05/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00200	0.00200	0
19/05/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.00400	0.00300	0
19/05/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00300	0.00300	0
19/05/2011	CHF / R On 19 September 2011			Foreign Exchange Future	7.95060	8.06700	50
19/05/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.44400	0.52700	0
19/05/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.41200	0.49300	0
19/05/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.47700	0.56300	0
19/05/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.12600	0.09600	0
19/05/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.16100	0.12600	0
19/05/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.14300	0.11000	0
19/05/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,993.80000	14,186.84000	0
19/05/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	493.80000	686.80000	0
19/05/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	493.80000	686.80000	0
19/05/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	493.80000	686.90000	0
19/05/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.10000	0
19/05/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.06480	1.08080	0
19/05/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.02360	0.03560	0
19/05/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.06570	0.08150	0
19/05/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00540	0.00980	0
19/05/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.04060	0.02900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00090	0.00070	0
19/05/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.00880	0.00480	0
19/05/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.08480	1.10130	0
19/05/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.03100	0.03880	0
19/05/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.05450	0.06640	0
19/05/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01780	0.02260	0
19/05/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.08300	0.07130	0
19/05/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.01970	0.01510	0
19/05/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.04620	0.03750	0
20/05/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.93820	6.92090	375,920
20/05/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.00900	0.00900	0
20/05/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.00700	0.00700	800
20/05/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.01100	0.01200	7,200
20/05/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.26900	0.25800	450
20/05/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.03000	0.03000	1,690
20/05/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.06100	0.05900	6,000
20/05/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.12400	0.11900	2,650
20/05/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.44800	0.43300	3,000
20/05/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.15500	0.14900	0
20/05/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.19100	0.18300	100
20/05/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00100	0.00100	500
20/05/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00200	0.00200	1,000
20/05/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.02300	0.02400	1,000
20/05/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.01800	0.01900	250
20/05/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.04800	0.04700	100
20/05/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.07600	0.07400	25,030
20/05/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.01400	0.01500	5,700
20/05/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.09500	0.09200	100
20/05/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.31200	0.30000	0
20/05/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.22900	0.21900	0
20/05/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.02400	0.02900	7,450
20/05/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.10700	0.12100	0
20/05/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.42600	0.44400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.13800	0.15300	3,000
20/05/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.38000	0.39800	0
20/05/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.21000	0.22600	0
20/05/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.33500	0.35300	0
20/05/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.86400	0.88100	0
20/05/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.04100	0.04800	0
20/05/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.06700	0.07800	2,400
20/05/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.08600	0.09800	0
20/05/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.01000	0.01200	100
20/05/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.05300	0.06200	0
20/05/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.06300	1.08000	0
20/05/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.17300	0.18800	0
20/05/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.03100	0.03700	300
20/05/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.29200	0.30900	0
20/05/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.47300	0.49100	1,000
20/05/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.56900	0.58600	0
20/05/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.52100	0.53800	0
20/05/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.03890	7.02080	167,883
20/05/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.05100	0.05100	0
20/05/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.15700	0.15400	500
20/05/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00500	0.00500	0
20/05/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.51700	0.50500	6,060
20/05/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.21800	0.21400	6,060
20/05/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.04800	0.04800	0
20/05/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.05500	0.05500	3,000
20/05/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.07200	0.07200	2,800
20/05/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.13300	0.13100	5,000
20/05/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.37700	0.36800	0
20/05/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.31600	0.30900	0
20/05/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.12300	0.12100	10,000
20/05/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.09700	0.09600	200
20/05/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.44400	0.43300	0
20/05/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.10500	0.11200	5,000
20/05/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.07800	0.08400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.65800	0.67500	0
20/05/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.17700	0.18800	10,000
20/05/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.53400	0.55000	0
20/05/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.13800	0.14700	10,000
20/05/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.49400	0.51000	2,800
20/05/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.01600	1.03400	0
20/05/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.83300	0.85100	0
20/05/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.10900	1.12700	0
20/05/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.76600	2.78400	0
20/05/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.27900	0.29300	0
20/05/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.41800	0.43300	0
20/05/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.06200	1.08000	0
20/05/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.13640	7.11780	25,676
20/05/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.25700	0.25300	0
20/05/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.24200	0.23900	0
20/05/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.27200	0.26800	0
20/05/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.54900	0.53700	5,925
20/05/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.43600	0.45000	0
20/05/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.16300	0.16900	0
20/05/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.50600	0.52100	0
20/05/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.47100	0.48500	0
20/05/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.24030	7.22230	1,326
20/05/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.50600	0.49800	0
20/05/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.48000	0.47300	0
20/05/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.53300	0.52500	0
20/05/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.52500	0.51800	0
20/05/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.28500	0.29600	1,000
20/05/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.27900	0.28900	0
20/05/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.32600	0.33700	0
20/05/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.30200	0.31200	0
20/05/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.47390	7.45670	0
20/05/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.67600	0.67100	0
20/05/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.65200	0.64600	0
20/05/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.62800	0.62200	11,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.70200	0.69600	13,000
20/05/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.37800	0.38900	0
20/05/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.45400	0.46500	0
20/05/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.42800	0.43900	0
20/05/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.40200	0.41400	0
20/05/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.24360	9.22500	0
20/05/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.49300	1.49500	0
20/05/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.47600	1.47800	0
20/05/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.51100	1.51300	0
20/05/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.41700	1.43800	0
20/05/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.48200	1.50300	0
20/05/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.44900	1.47000	0
20/05/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.93820	6.92090	287
20/05/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.06051	0.05937	0
20/05/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.04786	0.04729	0
20/05/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.07615	0.07422	0
20/05/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.01442	0.01479	0
20/05/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.42622	0.44389	60
20/05/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.13795	0.15332	0
20/05/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.20966	0.22639	0
20/05/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.17231	0.18847	0
20/05/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.03890	7.02080	40
20/05/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.21838	0.21391	0
20/05/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.20092	0.19697	0
20/05/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.23740	0.23235	0
20/05/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.24850	0.26155	0
20/05/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.31202	0.32617	0
20/05/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.27948	0.29311	0
20/05/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.23570	11.17110	27,908
20/05/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.02100	0.02000	0
20/05/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.01800	0.01700	0
20/05/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.02500	0.02300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.01500	0.01400	0
20/05/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.51300	0.46100	0
20/05/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.07700	0.06800	10
20/05/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.05600	0.05000	0
20/05/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.37000	0.42900	100
20/05/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.02700	0.04000	10
20/05/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.29100	0.34700	0
20/05/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.72900	0.79300	100
20/05/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.58900	0.65200	0
20/05/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.68200	0.74600	0
20/05/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.63500	0.69900	0
20/05/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.38330	11.31620	27,799
20/05/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.32100	0.30500	0
20/05/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.30300	0.28800	0
20/05/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.34000	0.32300	0
20/05/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.26900	0.25700	3,455
20/05/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.58500	0.55000	3,455
20/05/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.15800	0.15300	0
20/05/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.87500	0.93700	200
20/05/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.20200	0.23400	0
20/05/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.53600	0.59100	100
20/05/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.40700	0.45700	0
20/05/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.47000	0.52200	0
20/05/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.43800	0.48900	200
20/05/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.52430	11.45520	993
20/05/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.46000	0.44000	0
20/05/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.44200	0.42200	0
20/05/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.47900	0.45800	0
20/05/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.29500	0.28400	0
20/05/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.97100	1.02900	250
20/05/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.55500	0.60300	0
20/05/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.61800	0.66700	0
20/05/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.58600	0.63500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08500	0.08460	647
20/05/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00160	0.00145	0
20/05/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01001	0.00961	0
20/05/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00005	0.00005	0
20/05/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01005	0.01045	0
20/05/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
20/05/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00160	0.00185	0
20/05/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08630	0.08590	11,717
20/05/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00723	0.00691	0
20/05/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00240	0.00230	0
20/05/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01637	0.01597	0
20/05/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41370	11.41410	0
20/05/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00007	0.00007	0
20/05/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00610	0.00640	0
20/05/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00093	0.00101	0
20/05/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.81850	9.85670	21,161
20/05/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.13100	0.16200	0
20/05/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.10900	0.13300	0
20/05/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.16100	0.19400	0
20/05/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.09300	0.08700	0
20/05/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.14100	0.12600	0
20/05/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.11300	0.10500	0
20/05/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.93130	9.96870	51,127
20/05/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.46300	0.49400	0
20/05/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.43200	0.46100	0
20/05/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.49600	0.52700	0
20/05/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.37400	0.40100	3,590
20/05/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.16200	0.17800	3,590
20/05/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.63100	0.60900	0
20/05/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.16500	0.15800	0
20/05/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.24300	0.23200	0
20/05/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.20100	0.19200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.18200	0.17500	0
20/05/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.03670	10.07270	1,950
20/05/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.54100	0.56900	0
20/05/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.57000	0.59900	0
20/05/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.51300	0.54100	0
20/05/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.32600	0.31800	0
20/05/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.28300	0.27600	0
20/05/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.30400	0.29600	0
20/05/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.35810	7.32750	15,121
20/05/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.70800	0.67800	0
20/05/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.65900	0.62800	0
20/05/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.75800	0.72800	0
20/05/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
20/05/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00100	0.00100	0
20/05/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
20/05/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.36640	7.33510	9,415
20/05/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.73100	0.70100	0
20/05/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.68400	0.65500	0
20/05/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.77800	0.74800	0
20/05/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01200	0.01300	0
20/05/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.01800	0.02000	0
20/05/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.01500	0.01600	0
20/05/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.38100	7.34800	5
20/05/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.76100	0.73200	0
20/05/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.71800	0.68900	0
20/05/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.80600	0.77600	0
20/05/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.02500	0.02800	0
20/05/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.03700	0.04100	0
20/05/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.03000	0.03400	0
20/05/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.27620	8.27440	0
20/05/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.41900	1.41500	0
20/05/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.39100	1.38700	0
20/05/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.45700	1.45300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.43100	0.42900	0
20/05/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.46500	0.46300	0
20/05/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.44300	0.44100	0
20/05/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.11620	7.12940	0
20/05/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.24000	0.25600	0
20/05/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.19800	0.21500	0
20/05/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.28300	0.30000	0
20/05/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.01700	0.02100	0
20/05/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.03200	0.03600	0
20/05/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.02400	0.02700	0
20/05/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.20110	7.21350	0
20/05/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.17200	0.18000	0
20/05/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.15300	0.16100	0
20/05/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.19300	0.20100	0
20/05/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.19200	0.18800	0
20/05/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.25200	0.24800	0
20/05/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.22100	0.21700	0
20/05/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.90250	7.83370	953
20/05/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.80400	0.73700	0
20/05/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.75400	0.68800	0
20/05/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.85300	0.78600	0
20/05/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00100	0.00200	0
20/05/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.00200	0.00400	0
20/05/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00200	0.00300	0
20/05/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.02130	7.95060	50
20/05/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.48900	0.44400	0
20/05/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.45600	0.41200	0
20/05/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.52400	0.47700	0
20/05/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.10300	0.12600	0
20/05/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.13500	0.16100	0
20/05/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.11800	0.14300	0
20/05/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,003.73000	13,993.80000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	503.70000	493.80000	0
20/05/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	503.70000	493.80000	0
20/05/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	503.70000	493.80000	0
20/05/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.06920	1.06480	0
20/05/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.02590	0.02360	0
20/05/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.06990	0.06570	0
20/05/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00580	0.00540	0
20/05/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.03660	0.04060	0
20/05/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00070	0.00090	0
20/05/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.00670	0.00880	0
20/05/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.08890	1.08480	0
20/05/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.03230	0.03100	0
20/05/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.05690	0.05450	0
20/05/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01850	0.01780	0
20/05/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.07960	0.08300	0
20/05/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.01800	0.01970	0
20/05/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.04340	0.04620	0
23/05/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.03900	6.93820	374,984
23/05/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.01300	0.00900	0
23/05/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.01100	0.00700	800
23/05/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.01700	0.01100	7,200
23/05/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.35500	0.26900	450
23/05/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.04600	0.03000	1,690
23/05/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.09200	0.06100	6,000
23/05/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00100	0.00100	500
23/05/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00300	0.00200	1,000
23/05/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.03600	0.02300	1,000
23/05/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.02800	0.01800	250
23/05/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.07300	0.04800	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.12100	0.07600	25,030
23/05/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.02200	0.01400	5,700
23/05/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.15300	0.09500	100
23/05/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.40100	0.31200	0
23/05/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.18900	0.12400	2,650
23/05/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.54400	0.44800	3,000
23/05/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.22700	0.15500	0
23/05/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.26800	0.19100	100
23/05/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.31100	0.22900	0
23/05/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.02200	0.04100	0
23/05/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.03800	0.06700	2,400
23/05/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.05000	0.08600	0
23/05/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.00500	0.01000	100
23/05/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.02900	0.05300	0
23/05/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.01200	0.02400	7,450
23/05/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.06400	0.10700	0
23/05/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.33300	0.42600	0
23/05/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.08200	0.13800	3,000
23/05/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.28900	0.38000	0
23/05/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.13400	0.21000	0
23/05/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.24700	0.33500	0
23/05/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.76400	0.86400	0
23/05/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.96200	1.06300	0
23/05/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.10300	0.17300	0
23/05/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.01600	0.03100	300
23/05/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.20700	0.29200	0
23/05/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.37800	0.47300	1,000
23/05/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.47200	0.56900	0
23/05/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.42400	0.52100	0
23/05/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.14040	7.03890	168,842
23/05/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.06000	0.05100	0
23/05/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.05600	0.04800	0
23/05/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.06400	0.05500	3,000
23/05/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.08600	0.07200	2,800

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.15900	0.13300	5,000
23/05/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.44700	0.37700	0
23/05/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.18800	0.15700	500
23/05/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00600	0.00500	0
23/05/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.59800	0.51700	6,060
23/05/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.26500	0.21800	6,060
23/05/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.38000	0.31600	0
23/05/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.14700	0.12300	10,000
23/05/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.11600	0.09700	200
23/05/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.52000	0.44400	0
23/05/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.08000	0.10500	5,000
23/05/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.05800	0.07800	0
23/05/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.57600	0.65800	0
23/05/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.14000	0.17700	10,000
23/05/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.45700	0.53400	0
23/05/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.66600	2.76600	0
23/05/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.22500	0.27900	0
23/05/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.34800	0.41800	0
23/05/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.10700	0.13800	10,000
23/05/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.41900	0.49400	2,800
23/05/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.92400	1.01600	0
23/05/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.74600	0.83300	0
23/05/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.01600	1.10900	0
23/05/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.97000	1.06200	0
23/05/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.23880	7.13640	28,056
23/05/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.29400	0.25700	0
23/05/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.27800	0.24200	0
23/05/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.31200	0.27200	0
23/05/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.62200	0.54900	5,925
23/05/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.37300	0.43600	0
23/05/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.13300	0.16300	0
23/05/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.43900	0.50600	0
23/05/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.40500	0.47100	0
23/05/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.34410	7.24030	1,826

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.57000	0.50600	0
23/05/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.54200	0.48000	0
23/05/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.60000	0.53300	0
23/05/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.59100	0.52500	0
23/05/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.24700	0.28500	1,000
23/05/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.24200	0.27900	0
23/05/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.28400	0.32600	0
23/05/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.26200	0.30200	0
23/05/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.57830	7.47390	0
23/05/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.73900	0.67600	0
23/05/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.76600	0.70200	13,000
23/05/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.71200	0.65200	0
23/05/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.68700	0.62800	11,000
23/05/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.38400	0.42800	0
23/05/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.33800	0.37800	0
23/05/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.40900	0.45400	0
23/05/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.36100	0.40200	0
23/05/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.34530	9.24360	0
23/05/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.53800	1.49300	0
23/05/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.52100	1.47600	0
23/05/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.55600	1.51100	0
23/05/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.36100	1.41700	0
23/05/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.42600	1.48200	0
23/05/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.39300	1.44900	0
23/05/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.03900	6.93820	284
23/05/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.09248	0.06051	0
23/05/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.07347	0.04786	0
23/05/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.12090	0.07615	0
23/05/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.02186	0.01442	0
23/05/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.33286	0.42622	60
23/05/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.08190	0.13795	0
23/05/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.13447	0.20966	0
23/05/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.10348	0.17231	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.14040	7.03890	40
23/05/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.26505	0.21838	0
23/05/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.24045	0.20092	0
23/05/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.29129	0.23740	0
23/05/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.20089	0.24850	0
23/05/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.25005	0.31202	0
23/05/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.22465	0.27948	0
23/05/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.34740	11.23570	27,868
23/05/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.02800	0.02100	0
23/05/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.02400	0.01800	0
23/05/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.03300	0.02500	0
23/05/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.02000	0.01500	0
23/05/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.61300	0.51300	0
23/05/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.10400	0.07700	10
23/05/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.07500	0.05600	0
23/05/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.27800	0.37000	100
23/05/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.01600	0.02700	10
23/05/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.20700	0.29100	0
23/05/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.62300	0.72900	100
23/05/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.48600	0.58900	0
23/05/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.57700	0.68200	0
23/05/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.53100	0.63500	0
23/05/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.49600	11.38330	27,849
23/05/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.37000	0.32100	0
23/05/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.34900	0.30300	0
23/05/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.39400	0.34000	0
23/05/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.31100	0.26900	3,455
23/05/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.66300	0.58500	3,455
23/05/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.18400	0.15800	0
23/05/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.78800	0.87500	200
23/05/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.16700	0.20200	0
23/05/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.46500	0.53600	100
23/05/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.34800	0.40700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.40300	0.47000	0
23/05/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.37400	0.43800	200
23/05/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.63890	11.52430	993
23/05/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.51000	0.46000	0
23/05/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.49000	0.44200	0
23/05/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.53300	0.47900	0
23/05/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.32800	0.29500	0
23/05/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.88900	0.97100	250
23/05/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.49400	0.55500	0
23/05/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.55100	0.61800	0
23/05/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.52100	0.58600	0
23/05/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08610	0.08500	647
23/05/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00213	0.00160	0
23/05/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01110	0.01001	0
23/05/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00006	0.00005	0
23/05/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00896	0.01005	0
23/05/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00000	0.00001	0
23/05/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00103	0.00160	0
23/05/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08740	0.08630	11,717
23/05/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00808	0.00723	0
23/05/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00270	0.00240	0
23/05/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01746	0.01637	0
23/05/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/05/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41260	11.41370	0
23/05/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00006	0.00007	0
23/05/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00530	0.00610	0
23/05/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00068	0.00093	0
23/05/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.86980	9.81850	17,535
23/05/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.15800	0.13100	0
23/05/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.12800	0.10900	0
23/05/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.19200	0.16100	0
23/05/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.07200	0.09300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.10800	0.14100	0
23/05/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.08800	0.11300	0
23/05/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.98430	9.93130	51,227
23/05/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.49800	0.46300	0
23/05/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.46500	0.43200	0
23/05/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.53100	0.49600	0
23/05/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.40500	0.37400	3,590
23/05/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.17400	0.16200	3,590
23/05/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.59000	0.63100	0
23/05/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.14700	0.16500	0
23/05/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.22100	0.24300	0
23/05/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.18100	0.20100	0
23/05/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.16400	0.18200	0
23/05/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.09170	10.03670	1,950
23/05/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.57400	0.54100	0
23/05/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.60400	0.57000	0
23/05/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.54600	0.51300	0
23/05/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.30400	0.32600	0
23/05/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.26200	0.28300	0
23/05/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.28200	0.30400	0
23/05/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.38800	7.35810	15,121
23/05/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.73800	0.70800	0
23/05/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.68800	0.65900	0
23/05/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.78800	0.75800	0
23/05/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
23/05/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00000	0.00100	0
23/05/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
23/05/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.39580	7.36640	9,415
23/05/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.75700	0.73100	0
23/05/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.71000	0.68400	0
23/05/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.80500	0.77800	0
23/05/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00900	0.01200	0
23/05/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.01400	0.01800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.01100	0.01500	0
23/05/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.40980	7.38100	5
23/05/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.78700	0.76100	0
23/05/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.74200	0.71800	0
23/05/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.83200	0.80600	0
23/05/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.02200	0.02500	0
23/05/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.03200	0.03700	0
23/05/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.02700	0.03000	0
23/05/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.29220	8.27620	0
23/05/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.43200	1.41900	0
23/05/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.40300	1.39100	0
23/05/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.47000	1.45700	0
23/05/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.42800	0.43100	0
23/05/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.46100	0.46500	0
23/05/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.44000	0.44300	0
23/05/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.18260	7.11620	0
23/05/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.29600	0.24000	0
23/05/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.25100	0.19800	0
23/05/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.34200	0.28300	0
23/05/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.00900	0.01700	0
23/05/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.01800	0.03200	0
23/05/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.01300	0.02400	0
23/05/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.26730	7.20110	0
23/05/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.19800	0.17200	0
23/05/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.17700	0.15300	0
23/05/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.22700	0.19300	0
23/05/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.16000	0.19200	0
23/05/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.21000	0.25200	0
23/05/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.18100	0.22100	0
23/05/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.97050	7.90250	953
23/05/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.87100	0.80400	0
23/05/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.82100	0.75400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.92100	0.85300	0
23/05/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00100	0.00100	0
23/05/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.00100	0.00200	0
23/05/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00100	0.00200	0
23/05/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.09100	8.02130	50
23/05/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.53800	0.48900	0
23/05/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.50200	0.45600	0
23/05/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.57500	0.52400	0
23/05/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.08400	0.10300	0
23/05/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.11100	0.13500	0
23/05/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.09700	0.11800	0
23/05/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,136.32000	14,003.73000	0
23/05/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	636.30000	503.70000	0
23/05/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	636.30000	503.70000	0
23/05/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	636.30000	503.70000	0
23/05/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
23/05/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
23/05/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
23/05/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.08200	1.06920	0
23/05/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03540	0.02590	0
23/05/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.08250	0.06990	0
23/05/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00850	0.00580	0
23/05/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.02650	0.03660	0
23/05/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00050	0.00070	0
23/05/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.00340	0.00670	0
23/05/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.10170	1.08890	0
23/05/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.03780	0.03230	0
23/05/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.06570	0.05690	0
23/05/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.02160	0.01850	0
23/05/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.06990	0.07960	0
23/05/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.01400	0.01800	0
23/05/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.03610	0.04340	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.02230	7.03900	373,552
24/05/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.01200	0.01300	0
24/05/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.01000	0.01100	800
24/05/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.01600	0.01700	7,200
24/05/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.33800	0.35500	450
24/05/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.04200	0.04600	1,690
24/05/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.08500	0.09200	6,000
24/05/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.17300	0.18900	2,650
24/05/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.52700	0.54400	3,000
24/05/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.21000	0.22700	0
24/05/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.25100	0.26800	100
24/05/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00100	0.00100	500
24/05/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00200	0.00300	1,000
24/05/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.03300	0.03600	1,000
24/05/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.02500	0.02800	250
24/05/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.06700	0.07300	100
24/05/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.10700	0.12100	25,030
24/05/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.02000	0.02200	5,700
24/05/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.13800	0.15300	100
24/05/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.38400	0.40100	0
24/05/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.29400	0.31100	0
24/05/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.01200	0.01200	7,450
24/05/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.06600	0.06400	0
24/05/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.34800	0.33300	0
24/05/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.08500	0.08200	3,000
24/05/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.30300	0.28900	0
24/05/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.14500	0.13400	0
24/05/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.26100	0.24700	0
24/05/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.78000	0.76400	0
24/05/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.02200	0.02200	0
24/05/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.03800	0.03800	2,400
24/05/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.05100	0.05000	0
24/05/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.00500	0.00500	100
24/05/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.02900	0.02900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.97900	0.96200	0
24/05/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.11300	0.10300	0
24/05/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.01600	0.01600	300
24/05/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.22000	0.20700	0
24/05/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.39400	0.37800	1,000
24/05/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.48800	0.47200	0
24/05/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.44000	0.42400	0
24/05/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.12330	7.14040	169,532
24/05/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.06000	0.06000	0
24/05/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.18400	0.18800	500
24/05/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00600	0.00600	0
24/05/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.58300	0.59800	6,060
24/05/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.25500	0.26500	6,060
24/05/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.05600	0.05600	0
24/05/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.06400	0.06400	3,000
24/05/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.08500	0.08600	2,800
24/05/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.15700	0.15900	5,000
24/05/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.43400	0.44700	0
24/05/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.36800	0.38000	0
24/05/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.14500	0.14700	10,000
24/05/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.11400	0.11600	200
24/05/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.50600	0.52000	0
24/05/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.08300	0.08000	5,000
24/05/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.06000	0.05800	0
24/05/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.59100	0.57600	0
24/05/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.14500	0.14000	10,000
24/05/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.47200	0.45700	0
24/05/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.11100	0.10700	10,000
24/05/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.43400	0.41900	2,800
24/05/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.94100	0.92400	0
24/05/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.76200	0.74600	0
24/05/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.03300	1.01600	0
24/05/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.68300	2.66600	0
24/05/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.23200	0.22500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.36100	0.34800	0
24/05/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.98700	0.97000	0
24/05/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.22050	7.23880	28,056
24/05/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.28800	0.29400	0
24/05/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.27200	0.27800	0
24/05/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.30500	0.31200	0
24/05/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.60800	0.62200	5,925
24/05/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.38500	0.37300	0
24/05/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.13800	0.13300	0
24/05/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.45200	0.43900	0
24/05/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.41800	0.40500	0
24/05/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.32430	7.34410	1,826
24/05/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.55300	0.57000	0
24/05/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.52500	0.54200	0
24/05/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.58300	0.60000	0
24/05/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.57400	0.59100	0
24/05/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.25000	0.24700	1,000
24/05/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.24500	0.24200	0
24/05/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.28700	0.28400	0
24/05/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.26500	0.26200	0
24/05/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.55830	7.57830	0
24/05/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.72600	0.73900	0
24/05/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.70000	0.71200	0
24/05/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.67500	0.68700	11,000
24/05/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.75300	0.76600	13,000
24/05/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.34500	0.33800	0
24/05/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.41700	0.40900	0
24/05/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.39200	0.38400	0
24/05/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.36800	0.36100	0
24/05/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.32980	9.34530	0
24/05/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.53800	1.53800	0
24/05/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.52100	1.52100	0
24/05/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.55600	1.55600	0
24/05/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.37600	1.36100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.44100	1.42600	0
24/05/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.40800	1.39300	0
24/05/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.02230	7.03900	284
24/05/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.08498	0.09248	0
24/05/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.06728	0.07347	0
24/05/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.10658	0.12090	0
24/05/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.01986	0.02186	0
24/05/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.34756	0.33286	60
24/05/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.08428	0.08190	0
24/05/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.14498	0.13447	0
24/05/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.11268	0.10348	0
24/05/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.12330	7.14040	40
24/05/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.25542	0.26505	0
24/05/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.23530	0.24045	0
24/05/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.28107	0.29129	0
24/05/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.20777	0.20089	0
24/05/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.26200	0.25005	0
24/05/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.23212	0.22465	0
24/05/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.36330	11.34740	27,868
24/05/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.02900	0.02800	0
24/05/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.02400	0.02400	0
24/05/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.03400	0.03300	0
24/05/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.02100	0.02000	0
24/05/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.62700	0.61300	0
24/05/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.10800	0.10400	10
24/05/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.07800	0.07500	0
24/05/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.26500	0.27800	100
24/05/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.01400	0.01600	10
24/05/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.19500	0.20700	0
24/05/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.60800	0.62300	100
24/05/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.47100	0.48600	0
24/05/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.56100	0.57700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.51600	0.53100	0
24/05/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.51150	11.49600	27,949
24/05/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.38000	0.37000	0
24/05/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.36000	0.34900	0
24/05/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.40500	0.39400	0
24/05/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.32100	0.31100	3,455
24/05/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.67500	0.66300	3,455
24/05/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.19100	0.18400	0
24/05/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.78000	0.78800	200
24/05/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.16400	0.16700	0
24/05/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.46000	0.46500	100
24/05/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.34400	0.34800	0
24/05/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.39900	0.40300	0
24/05/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.36900	0.37400	200
24/05/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.65270	11.63890	993
24/05/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.51700	0.51000	0
24/05/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.49700	0.49000	0
24/05/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.54100	0.53300	0
24/05/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.33500	0.32800	0
24/05/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.88200	0.88900	250
24/05/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.48800	0.49400	0
24/05/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.54400	0.55100	0
24/05/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.51400	0.52100	0
24/05/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08550	0.08610	637
24/05/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00173	0.00213	0
24/05/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01050	0.01110	0
24/05/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00004	0.00006	0
24/05/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00954	0.00896	0
24/05/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00123	0.00103	0
24/05/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08680	0.08740	11,717
24/05/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00757	0.00808	0
24/05/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00251	0.00270	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01686	0.01746	0
24/05/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41320	11.41260	0
24/05/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00006	0.00006	0
24/05/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00571	0.00530	0
24/05/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00077	0.00068	0
24/05/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.90050	9.86980	17,549
24/05/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.17500	0.15800	0
24/05/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.14300	0.12800	0
24/05/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.21000	0.19200	0
24/05/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.06000	0.07200	0
24/05/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.09300	0.10800	0
24/05/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.07500	0.08800	0
24/05/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.01420	9.98430	51,327
24/05/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.51600	0.49800	0
24/05/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.48200	0.46500	0
24/05/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.55000	0.53100	0
24/05/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.41900	0.40500	3,590
24/05/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.18000	0.17400	3,590
24/05/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.56600	0.59000	0
24/05/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.13600	0.14700	0
24/05/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.20500	0.22100	0
24/05/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.16800	0.18100	0
24/05/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.15200	0.16400	0
24/05/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.12100	10.09170	1,950
24/05/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.58900	0.57400	0
24/05/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.62000	0.60400	0
24/05/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.56000	0.54600	0
24/05/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.28900	0.30400	0
24/05/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.24900	0.26200	0
24/05/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.26800	0.28200	0
24/05/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.40010	7.38800	15,121

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.75000	0.73800	0
24/05/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.70000	0.68800	0
24/05/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.80000	0.78800	0
24/05/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.40780	7.39580	9,515
24/05/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.76900	0.75700	0
24/05/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.72200	0.71000	0
24/05/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.81600	0.80500	0
24/05/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00800	0.00900	0
24/05/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.01400	0.01400	0
24/05/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.01100	0.01100	0
24/05/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.42030	7.40980	5
24/05/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.79600	0.78700	0
24/05/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.21000	0.00000	0
24/05/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.75100	0.74200	0
24/05/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.84100	0.83200	0
24/05/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.02100	0.02200	0
24/05/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.03100	0.03200	0
24/05/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.29000	0.00000	0
24/05/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.02600	0.02700	0
24/05/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.31130	8.29220	0
24/05/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.44500	1.43200	0
24/05/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.41600	1.40300	0
24/05/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.48400	1.47000	0
24/05/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.42300	0.42800	0
24/05/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.45500	0.46100	0
24/05/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.43400	0.44000	0
24/05/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.17800	7.18260	0
24/05/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.28900	0.29600	0
24/05/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.24300	0.25100	0
24/05/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.33500	0.34200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.00700	0.00900	0
24/05/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.01500	0.01800	0
24/05/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.01100	0.01300	0
24/05/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.26260	7.26730	0
24/05/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.19500	0.19800	0
24/05/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.17400	0.17700	0
24/05/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.22300	0.22700	0
24/05/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.16000	0.16000	0
24/05/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.21100	0.21000	0
24/05/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.18200	0.18100	0
24/05/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.98900	7.97050	953
24/05/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.89000	0.87100	0
24/05/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.84000	0.82100	0
24/05/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.93900	0.92100	0
24/05/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00000	0.00100	0
24/05/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.00100	0.00100	0
24/05/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00100	0.00100	0
24/05/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.10930	8.09100	50
24/05/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.55300	0.53800	0
24/05/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.51700	0.50200	0
24/05/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.59000	0.57500	0
24/05/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.08100	0.08400	0
24/05/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.10800	0.11100	0
24/05/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.09400	0.09700	0
24/05/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,134.82000	14,136.32000	0
24/05/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	634.80000	636.30000	0
24/05/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	634.80000	636.30000	0
24/05/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	634.80000	636.30000	0
24/05/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.08050	1.08200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03390	0.03540	0
24/05/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.08100	0.08250	0
24/05/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00780	0.00850	0
24/05/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.02730	0.02650	0
24/05/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00050	0.00050	0
24/05/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.00340	0.00340	0
24/05/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.10070	1.10170	0
24/05/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.03740	0.03780	0
24/05/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.06490	0.06570	0
24/05/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.02150	0.02160	0
24/05/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.07080	0.06990	0
24/05/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.01420	0.01400	0
24/05/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.03670	0.03610	0
<b>Future Open Interest</b>							<b>738,924.00</b>
<b>Option Open Interest</b>							<b>177,285.00</b>
<b>Grand Total</b>							<b>916,209.00</b>