



# Currency Futures & Options Monthly Statistics

From: 01/08/2011 To: 01/08/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.77110	6.75510	358,591
01/08/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00600	0.00500	0
01/08/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.00500	0.00500	0
01/08/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00600	0.00600	3,000
01/08/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00900	0.00900	15,000
01/08/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.02400	0.02500	5,000
01/08/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.13300	0.13400	1,230
01/08/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.09900	0.10000	6,000
01/08/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.01500	0.01500	200
01/08/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.18200	0.18100	0
01/08/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.02100	0.02100	10,000
01/08/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.24600	0.24200	6,060
01/08/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.05500	0.05600	6,060
01/08/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/08/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.03200	0.03200	8,880
01/08/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.04200	0.04200	6,250
01/08/2011	\$ / R On 19 September 2011	7.35	C	Foreign Exchange Future	0.02800	0.02800	0
01/08/2011	\$ / R On 19 September 2011	7.90	C	Foreign Exchange Future	0.00800	0.00700	0
01/08/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	0.48900	0.47800	0
01/08/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.07100	1.05600	0
01/08/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.06400	0.06500	0
01/08/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.21300	0.21000	0
01/08/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.28200	0.27600	0
01/08/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.15400	0.15400	0
01/08/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.11500	0.11600	2,480

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.01900	0.01900	0
01/08/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.08600	0.08700	0
01/08/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.01300	0.01300	0
01/08/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.04800	0.04900	0
01/08/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.07400	0.07500	9,143
01/08/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.40200	0.39200	0
01/08/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.01000	0.01000	0
01/08/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.02200	1.00600	0
01/08/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.03600	0.03700	500
01/08/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.01600	0.01700	0
01/08/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	0.97200	0.95600	0
01/08/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00500	0.00400	0
01/08/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	0.92200	0.90600	0
01/08/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.01200	0.01200	0
01/08/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.94100	0.95700	0
01/08/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
01/08/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	1.38400	1.39900	0
01/08/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
01/08/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.79500	0.81200	0
01/08/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.51500	0.53200	0
01/08/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
01/08/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.98900	1.00500	0
01/08/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.03100	0.03700	0
01/08/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.30300	0.32000	0
01/08/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.42700	0.44400	0
01/08/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.89200	0.90800	0
01/08/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.26500	0.28200	0
01/08/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.74800	0.76400	0
01/08/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.13300	0.14900	1,980
01/08/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.19400	0.21100	0
01/08/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.09200	0.10500	400
01/08/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.34300	0.36000	0
01/08/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00000	0.00100	0
01/08/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.01800	0.02300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	\$ / R On 19 September 2011	7.90	P	Foreign Exchange Future	1.13700	1.15200	0
01/08/2011	\$ / R On 19 September 2011	7.35	P	Foreign Exchange Future	0.60700	0.62300	0
01/08/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.06100	0.07100	8,880
01/08/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.47100	0.48700	0
01/08/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.56100	0.57700	0
01/08/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	3.02900	3.04500	0
01/08/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.38400	0.40100	0
01/08/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.84400	0.86000	0
01/08/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.11100	0.12600	5,980
01/08/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.07500	0.08700	0
01/08/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.22800	0.24500	10,000
01/08/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.70000	0.71600	0
01/08/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.16200	0.17900	10,000
01/08/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.65300	0.67000	2,800
01/08/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.23500	1.25100	0
01/08/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	1.03800	1.05400	0
01/08/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.33400	1.35000	0
01/08/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.28500	1.30000	0
01/08/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.86120	6.84540	50,637
01/08/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.12300	0.12300	0
01/08/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.11400	0.11500	0
01/08/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.13200	0.13300	0
01/08/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.31500	0.31200	6,425
01/08/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.05300	0.05200	2,962
01/08/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.14200	0.14300	5,560
01/08/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	0.75000	0.73600	0
01/08/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.20800	0.20800	2,962
01/08/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.09900	0.10000	500
01/08/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.50900	0.50000	0
01/08/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.54600	0.53600	0
01/08/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.66500	0.65300	0
01/08/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.05000	0.04900	0
01/08/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	0.93000	0.91400	0
01/08/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.10600	0.10700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.34300	0.34000	0
01/08/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.28800	0.28600	200
01/08/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.05900	0.05900	0
01/08/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.15300	0.15400	5,000
01/08/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	0.43800	0.00000	0
01/08/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.02400	1.00800	0
01/08/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.06300	0.06300	0
01/08/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.07600	0.07600	0
01/08/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.26200	0.26200	560
01/08/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	0.62400	0.61200	0
01/08/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	0.58500	0.57400	0
01/08/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	0.88400	0.86900	0
01/08/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.06700	0.06700	0
01/08/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.08700	0.08700	0
01/08/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.40500	0.39900	0
01/08/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.14400	0.15400	5,000
01/08/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.82600	0.84200	0
01/08/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	1.00600	1.02200	0
01/08/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.02300	0.02400	0
01/08/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.07400	0.07900	0
01/08/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.06300	0.06700	0
01/08/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.25100	0.26700	0
01/08/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.91500	0.93100	0
01/08/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	1.05200	1.06800	0
01/08/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.49200	0.50900	0
01/08/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.01300	0.01300	0
01/08/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.12700	0.00000	560
01/08/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	1.09800	1.11400	0
01/08/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.22700	0.24100	0
01/08/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.18200	0.19500	5,000
01/08/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.69500	0.71200	0
01/08/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.01900	0.01900	0
01/08/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	1.23900	1.25400	0
01/08/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.05400	0.05800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.08500	0.09100	0
01/08/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.09800	0.10500	0
01/08/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.53100	0.54800	0
01/08/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.03900	0.04100	5,000
01/08/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.73800	0.75500	0
01/08/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.34700	0.36300	0
01/08/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.19200	1.20700	0
01/08/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.57100	0.58800	0
01/08/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.20400	0.21700	0
01/08/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.65300	0.67000	0
01/08/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.61200	0.62800	0
01/08/2011	\$ / R On 19 March 2012			Foreign Exchange Future	6.95300	6.93750	16,841
01/08/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.31000	0.30700	0
01/08/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.29300	0.29000	0
01/08/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.32800	0.32500	0
01/08/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.32300	0.31900	0
01/08/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.27200	0.26900	4,100
01/08/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.24300	0.24100	0
01/08/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.41800	0.41200	0
01/08/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.25700	0.25500	0
01/08/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.44600	0.43900	0
01/08/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.17600	0.17400	0
01/08/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.11800	0.11700	0
01/08/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.20600	0.20400	0
01/08/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.08700	0.08600	0
01/08/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.47500	0.46700	0
01/08/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.08300	0.08200	0
01/08/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.39200	0.38600	0
01/08/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.11300	0.11200	0
01/08/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.28800	0.28500	10,000
01/08/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.50500	0.49700	0
01/08/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.19500	0.19300	0
01/08/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.09400	0.09300	0
01/08/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.13000	0.12900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.30500	0.30200	0
01/08/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.53600	0.52700	0
01/08/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.13600	0.13500	0
01/08/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.10800	0.10700	0
01/08/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.12400	0.12300	0
01/08/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.09800	0.09800	0
01/08/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.21800	0.21600	0
01/08/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.23000	0.22800	0
01/08/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.36600	0.36200	0
01/08/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.31300	0.32500	0
01/08/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.57700	0.59100	0
01/08/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.61500	0.62900	0
01/08/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	1.29500	1.31100	0
01/08/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	1.07100	1.08600	0
01/08/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	1.20500	1.22000	0
01/08/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.98300	0.99800	0
01/08/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.18300	0.19000	0
01/08/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.40200	0.41500	0
01/08/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	1.02700	1.04200	0
01/08/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	1.34100	1.35600	0
01/08/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.69200	0.70600	0
01/08/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.20200	0.21000	0
01/08/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.43500	0.44800	0
01/08/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	1.16000	1.17500	0
01/08/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.28900	0.29900	0
01/08/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.48000	1.49500	0
01/08/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.22200	0.23000	10,000
01/08/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.43400	1.44900	0
01/08/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.65300	0.66700	0
01/08/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	1.11500	1.13000	0
01/08/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.77300	0.78700	0
01/08/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.24300	0.25200	0
01/08/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.50400	0.51800	0
01/08/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.26500	0.27500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.54000	0.55400	0
01/08/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.46900	0.48200	0
01/08/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.37000	0.38200	1,000
01/08/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.36100	0.37400	0
01/08/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.42600	0.43900	0
01/08/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.39300	0.40600	0
01/08/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.04920	7.03400	2,000
01/08/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.34400	0.33900	0
01/08/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.32900	0.32400	0
01/08/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.36100	0.35500	0
01/08/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.51200	0.52100	0
01/08/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.58000	0.59000	0
01/08/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.54500	0.55500	0
01/08/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.15010	7.13760	0
01/08/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.46700	0.46200	0
01/08/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.44900	0.44500	0
01/08/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.48500	0.48100	13,000
01/08/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.43200	0.42800	11,000
01/08/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.48500	0.49300	0
01/08/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.58200	0.59000	0
01/08/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.54900	0.55700	0
01/08/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.51700	0.52400	0
01/08/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.24980	7.24180	0
01/08/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.40500	0.40300	0
01/08/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.39200	0.39000	0
01/08/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.41800	0.41700	0
01/08/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.33500	0.33300	300
01/08/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.81800	0.82500	0
01/08/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.08500	1.09100	0
01/08/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.89200	0.89800	0
01/08/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.85500	0.86100	0
01/08/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.20620	8.23600	0
01/08/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	0.95500	0.97500	0
01/08/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	0.93900	0.95900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	0.97000	0.99000	0
01/08/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.12700	1.14700	200
01/08/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.21400	1.20400	0
01/08/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.92100	0.91100	0
01/08/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.28300	1.27300	0
01/08/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.24900	1.23900	0
01/08/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.05030	9.03330	0
01/08/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.35300	1.35000	0
01/08/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.33600	1.33500	0
01/08/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.36900	1.36600	0
01/08/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.46900	1.48300	0
01/08/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.53600	1.55200	0
01/08/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.50300	1.51700	0
01/08/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.77110	6.75510	449
01/08/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.05538	0.05644	0
01/08/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.04797	0.04895	0
01/08/2011	\$ / R MAXI On 19 September 2011	7.20	C	Foreign Exchange Future	0.04163	0.04249	50
01/08/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.06402	0.06515	0
01/08/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.34292	0.36005	0
01/08/2011	\$ / R MAXI On 19 September 2011	7.20	P	Foreign Exchange Future	0.47053	0.48739	0
01/08/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.42687	0.44385	0
01/08/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.38428	0.40134	0
01/08/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	6.86120	6.84540	31
01/08/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.20756	0.20812	0
01/08/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.19218	0.19286	0
01/08/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.22426	0.22466	0
01/08/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.31306	0.32926	0
01/08/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.38098	0.39746	0
01/08/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.34636	0.36272	0
01/08/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.01710	11.08250	31,986
01/08/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.06000	0.07600	0
01/08/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.05300	0.06700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.02500	0.03300	0
01/08/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.06800	0.08500	0
01/08/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.04100	0.05300	8,945
01/08/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.01400	0.01800	0
01/08/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.20000	0.24700	3,455
01/08/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.56200	0.62200	0
01/08/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.12500	0.15300	1,200
01/08/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.29200	0.34400	0
01/08/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.22800	0.27700	0
01/08/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.15900	0.19100	630
01/08/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.14100	0.17100	0
01/08/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.02200	0.02900	0
01/08/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.03200	0.04200	0
01/08/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.02900	0.03700	0
01/08/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.11100	0.13600	0
01/08/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.36200	0.41700	0
01/08/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.03700	0.04700	0
01/08/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.43800	0.49600	0
01/08/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.07100	0.06400	0
01/08/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.72000	0.66500	0
01/08/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.09500	0.08500	0
01/08/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.34400	0.30400	0
01/08/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.81200	0.75500	0
01/08/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.76500	0.71000	0
01/08/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.90500	0.84700	0
01/08/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.27400	0.23900	0
01/08/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.16100	0.14500	1,200
01/08/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.30800	0.27100	0
01/08/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.12500	0.11200	630
01/08/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.24200	0.20900	0
01/08/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.04500	0.04000	5,490
01/08/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.09700	1.03600	200
01/08/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.18300	0.16500	0
01/08/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.67400	0.62100	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.50100	0.45300	0
01/08/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.85800	0.80100	0
01/08/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.58600	0.53500	0
01/08/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.54300	0.49400	200
01/08/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.15230	11.21940	9,333
01/08/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.19800	0.22500	0
01/08/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.18600	0.21200	0
01/08/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.21100	0.23900	0
01/08/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.10000	0.11700	0
01/08/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.30500	0.34000	0
01/08/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.14500	0.16700	0
01/08/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.17500	0.20000	0
01/08/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	0.76600	0.82600	0
01/08/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	0.62300	0.67800	0
01/08/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.17100	0.15900	0
01/08/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.11400	0.10700	0
01/08/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.77300	0.73100	0
01/08/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.89300	0.84800	0
01/08/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.45300	0.42100	0
01/08/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.14800	1.09800	250
01/08/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.65900	0.62000	0
01/08/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.73400	0.69300	0
01/08/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.69600	0.65600	0
01/08/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.29100	11.35870	2,832
01/08/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.43100	0.47400	0
01/08/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.41300	0.45500	0
01/08/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.44900	0.49400	0
01/08/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.39600	0.43700	0
01/08/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.29400	0.32900	0
01/08/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.64100	0.69700	0
01/08/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.32000	0.35600	0
01/08/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.21000	0.23800	0
01/08/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.46900	0.51400	0
01/08/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.69800	0.75700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.58700	0.64100	0
01/08/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.34800	0.38700	0
01/08/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.75700	0.72800	0
01/08/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.39600	0.38200	0
01/08/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.30700	0.29800	0
01/08/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.52800	0.50500	0
01/08/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	1.21900	1.17900	0
01/08/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.82900	0.79700	0
01/08/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.35000	0.33800	0
01/08/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.90300	0.87000	0
01/08/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.65500	0.62800	0
01/08/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.55800	0.53500	0
01/08/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.62200	0.59600	0
01/08/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.59000	0.56500	0
01/08/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.43550	11.50530	0
01/08/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.45400	0.49300	0
01/08/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.47000	0.51000	0
01/08/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.43900	0.47700	0
01/08/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.90400	0.87200	0
01/08/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.83500	0.80500	0
01/08/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.86900	0.83800	0
01/08/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08850	0.08750	12,358
01/08/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00861	0.00772	0
01/08/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00181	0.00164	0
01/08/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/08/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01851	0.01751	0
01/08/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00001	0.00001	0
01/08/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41150	11.41250	0
01/08/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00331	0.00414	0
01/08/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00011	0.00022	0
01/08/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.08970	0.08880	0
01/08/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.01055	0.00993	0
01/08/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00443	0.00427	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.01976	0.01888	0
01/08/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00006	0.00008	0
01/08/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00473	0.00547	0
01/08/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00085	0.00113	0
01/08/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.61830	9.69120	65,141
01/08/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.14900	0.19300	0
01/08/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.13000	0.16600	0
01/08/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.17100	0.22300	0
01/08/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.09700	0.12800	5,655
01/08/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.01600	0.02300	3,590
01/08/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.37500	0.44000	0
01/08/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.02500	0.03500	6,195
01/08/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.05300	0.07300	0
01/08/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.00700	0.01100	0
01/08/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.29900	0.36100	0
01/08/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.01000	0.01500	0
01/08/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.00900	0.01300	0
01/08/2011	€ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.01200	0.01700	0
01/08/2011	€ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.89400	0.82600	0
01/08/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.99100	0.92200	0
01/08/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.94200	0.87400	0
01/08/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.08100	0.07000	0
01/08/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	1.03900	0.97000	0
01/08/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.43500	0.38200	0
01/08/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.65700	0.59400	0
01/08/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.05700	0.04900	6,195
01/08/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.79800	0.73200	0
01/08/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.15300	0.13200	2,065
01/08/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.27900	0.23700	0
01/08/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.21200	0.17500	0
01/08/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.18100	0.15200	0
01/08/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.72290	9.79770	4,928
01/08/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.27400	0.31000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.25600	0.29000	0
01/08/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.29300	0.33400	0
01/08/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.20800	0.23800	0
01/08/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.39400	0.44400	0
01/08/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.48500	0.54000	0
01/08/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.55300	0.61000	0
01/08/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.13000	0.11200	0
01/08/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.16200	0.14200	0
01/08/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.22100	0.19600	0
01/08/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.48500	0.44000	0
01/08/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.32000	0.28600	0
01/08/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.38300	0.34200	0
01/08/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.35100	0.31200	0
01/08/2011	€ / R On 19 March 2012			Foreign Exchange Future	9.82940	9.90820	8,503
01/08/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.31400	0.34600	0
01/08/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.29900	0.33000	0
01/08/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.33000	0.36300	0
01/08/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	0.89200	0.95700	0
01/08/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.27100	0.29900	0
01/08/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.42200	0.46900	0
01/08/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.93100	0.99600	0
01/08/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.19300	0.21500	0
01/08/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.38200	0.42000	0
01/08/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.45300	0.41200	0
01/08/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.96400	0.90700	0
01/08/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.10200	0.08800	0
01/08/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.39300	0.36100	0
01/08/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.69200	0.64100	0
01/08/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.11300	0.09900	0
01/08/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.55100	0.50500	0
01/08/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.62000	0.57200	0
01/08/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.58500	0.53800	0
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011			Can-Do Future	6.72600	6.70890	5,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.70	C	Can-Do Future	0.04500	0.05000	11,000
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.75	C	Can-Do Future	0.02200	0.03000	0
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.65	C	Can-Do Future	0.08300	0.08100	0
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.80	C	Can-Do Future	0.01000	0.01700	11,000
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.65	P	Can-Do Future	0.00700	0.02200	0
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.80	P	Can-Do Future	0.08400	0.10800	0
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.75	P	Can-Do Future	0.04600	0.07100	0
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.70	P	Can-Do Future	0.01900	0.04100	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	6.80560	6.78980	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	0.25100	0.24800	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	0.22200	0.22100	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	0.28100	0.27700	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.12800	0.13000	14,286
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.05700	0.05800	6,757
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.65100	0.66800	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.12500	0.13700	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.32200	0.34000	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.16600	0.18100	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.14500	0.15800	0
01/08/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.38010	7.36910	24,630
01/08/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.73400	0.72400	0
01/08/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.68500	0.67500	0
01/08/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.78300	0.77300	0
01/08/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.07300	0.07400	0
01/08/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.08900	0.08900	0
01/08/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.40300	0.39400	0
01/08/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.23600	0.22900	0
01/08/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.05900	0.06100	0
01/08/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.27500	0.26800	0
01/08/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.01200	0.01200	0
01/08/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.63700	0.62700	0
01/08/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00900	0.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.58800	0.57900	0
01/08/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.31600	0.30800	0
01/08/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00500	0.00600	0
01/08/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.10700	0.10800	0
01/08/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00800	0.00800	0
01/08/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.67800	0.68900	0
01/08/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.12700	0.13900	0
01/08/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.77500	0.78700	0
01/08/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.03600	0.03900	0
01/08/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00800	0.01000	0
01/08/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.62900	0.64100	0
01/08/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00700	0.00800	0
01/08/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.58200	0.59300	0
01/08/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.04500	0.04900	0
01/08/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.22900	0.24200	0
01/08/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.05600	0.06000	0
01/08/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.02300	0.02500	0
01/08/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.15900	0.17000	0
01/08/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.19300	0.20500	0
01/08/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00300	0.00400	0
01/08/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00500	0.00600	0
01/08/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00400	0.00500	0
01/08/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.39380	7.38380	690
01/08/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.76200	0.75300	0
01/08/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.71600	0.70800	0
01/08/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.80800	0.79900	0
01/08/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.15400	0.15200	0
01/08/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.25000	0.24600	0
01/08/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.15600	0.16200	0
01/08/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.26000	0.26800	0
01/08/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.01400	0.01500	0
01/08/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.02200	0.02400	0
01/08/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.01800	0.01900	0
01/08/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.41130	7.40320	1,104

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.35600	0.35100	0
01/08/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.32700	0.32300	0
01/08/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.38600	0.38100	0
01/08/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.27400	0.27000	0
01/08/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.55800	0.55200	0
01/08/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.15600	0.15400	0
01/08/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.25300	0.24900	0
01/08/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.22300	1.21600	0
01/08/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.52100	0.51600	0
01/08/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.11000	0.11300	0
01/08/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01200	0.01300	0
01/08/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.29200	0.29600	0
01/08/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.49500	0.50100	0
01/08/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.09700	0.09900	0
01/08/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.26300	0.26700	0
01/08/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.17500	0.17800	0
01/08/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.21600	0.22000	0
01/08/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.19500	0.19800	0
01/08/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.43930	8.45810	0
01/08/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.52400	1.54000	0
01/08/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.48600	1.50200	0
01/08/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.56200	1.57900	0
01/08/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.37300	0.37100	0
01/08/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.39700	0.39400	0
01/08/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.38500	0.38200	0
01/08/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.04480	7.07430	0
01/08/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.05500	0.06100	0
01/08/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.04500	0.05000	0
01/08/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.06700	0.07500	0
01/08/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00500	0.00600	0
01/08/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00600	0.00700	0
01/08/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00400	0.00500	0
01/08/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.01500	0.01700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.46000	0.48700	0
01/08/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00300	0.00300	0
01/08/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.21300	0.23100	0
01/08/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.06800	0.05700	0
01/08/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.90800	0.87900	0
01/08/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01500	0.01300	0
01/08/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.52000	0.49300	0
01/08/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.80900	0.78100	0
01/08/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.71100	0.68300	0
01/08/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.76000	0.73200	0
01/08/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.22200	0.20100	0
01/08/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.30000	0.27600	0
01/08/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.26000	0.23700	0
01/08/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.12300	7.15360	0
01/08/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.16300	0.17400	0
01/08/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.14700	0.15700	0
01/08/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.18000	0.19300	0
01/08/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.07200	0.07600	0
01/08/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.41200	0.43400	0
01/08/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.08000	0.08500	0
01/08/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.37500	0.39800	0
01/08/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.12000	0.12800	0
01/08/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.10800	0.11500	0
01/08/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.34100	0.36300	0
01/08/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.11800	0.10900	0
01/08/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.43500	0.41100	0
01/08/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.39700	0.37400	0
01/08/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.10200	0.09400	0
01/08/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.55700	0.53100	0
01/08/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.08900	0.08000	0
01/08/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.59900	0.57200	0
01/08/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.25700	0.23900	0
01/08/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.32400	0.30300	0
01/08/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.29000	0.27000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.04110	0.04120	22,388
01/08/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.08310	0.08100	21,898
01/08/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.67560	8.57650	900
01/08/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	1.03000	0.93400	0
01/08/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.98100	0.88600	0
01/08/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	1.07900	0.98300	0
01/08/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.36700	0.30200	0
01/08/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.08000	0.06600	0
01/08/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.09100	0.07400	0
01/08/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.88400	0.79200	0
01/08/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.10300	0.08400	0
01/08/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.14800	0.12100	0
01/08/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.13100	0.10700	0
01/08/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.07100	0.05800	0
01/08/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.83600	0.74500	0
01/08/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.04800	0.04000	0
01/08/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	0.62200	0.71400	0
01/08/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.01000	0.01900	0
01/08/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.49500	0.58200	0
01/08/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.30500	0.38100	0
01/08/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.27200	0.34500	0
01/08/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.37700	0.45800	0
01/08/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.00800	0.01600	0
01/08/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.41500	0.49800	0
01/08/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.45400	0.54000	0
01/08/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.09100	0.12600	0
01/08/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.00300	0.00700	0
01/08/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.00500	0.01000	0
01/08/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.00400	0.00800	0
01/08/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.80170	8.70310	50
01/08/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.62500	0.55500	0
01/08/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.59100	0.52300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.66100	0.58800	0
01/08/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.49600	0.43500	0
01/08/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.73500	0.65800	0
01/08/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.94000	0.85400	0
01/08/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.46600	0.40800	0
01/08/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.30000	0.26100	0
01/08/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.16200	0.14000	0
01/08/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.22000	0.19100	0
01/08/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.52600	0.46300	0
01/08/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.85500	0.77200	0
01/08/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.07600	0.98300	0
01/08/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.33900	0.29600	0
01/08/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.17200	1.07600	0
01/08/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.38600	0.33600	0
01/08/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.28200	0.24500	0
01/08/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.43800	0.38300	0
01/08/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.20700	0.17900	0
01/08/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.15200	0.13200	0
01/08/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.80000	0.87900	0
01/08/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.60500	0.67600	0
01/08/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.23600	0.28000	0
01/08/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.43000	0.49200	0
01/08/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.28400	0.33300	0
01/08/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.02000	0.02300	0
01/08/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.33700	0.39300	0
01/08/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.02400	0.03000	0
01/08/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.05300	0.06900	0
01/08/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.17400	0.21000	0
01/08/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.56800	0.63800	0
01/08/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.76000	0.83700	0
01/08/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.39800	0.45800	0
01/08/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.21400	0.25500	0
01/08/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.03800	0.05100	0
01/08/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.08300	0.10500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.19400	0.23200	0
01/08/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.10900	0.13500	0
01/08/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.13900	0.17000	0
01/08/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.12300	0.15200	0
01/08/2011	RAIN On 19 September 2011			Foreign Exchange Future	13,829.42000	13,846.20000	0
01/08/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.05180	1.04890	0
01/08/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.00760	0.00780	0
01/08/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00240	0.00260	0
01/08/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.02210	0.02190	0
01/08/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02030	0.02300	0
01/08/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.10060	0.10370	0
01/08/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05580	0.05890	0
01/08/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.06670	1.06390	0
01/08/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.02680	0.02700	0
01/08/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.01570	0.01590	0
01/08/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.04640	0.04600	0
01/08/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.02970	0.03210	0
01/08/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.09900	0.10200	0
01/08/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.06010	0.06310	0
<b>Future Open Interest</b>							<b>640,790.00</b>
<b>Option Open Interest</b>							<b>298,265.00</b>
<b>Grand Total</b>							<b>939,055.00</b>