



Currency Futures & Options Monthly Statistics

From: 01/09/2011 To: 02/09/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.02640	7.02120	222,638
01/09/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00200	0.00200	0
01/09/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.00200	0.00200	0
01/09/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00300	0.00300	3,000
01/09/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00500	0.00500	15,000
01/09/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.02100	0.02200	5,000
01/09/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.24700	0.24400	1,230
01/09/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.17100	0.17000	6,000
01/09/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.01700	0.01800	10,000
01/09/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.01000	0.01100	200
01/09/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.33500	0.33000	0
01/09/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.43000	0.42500	6,060
01/09/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.07200	0.07400	6,060
01/09/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.03100	0.03300	8,880
01/09/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.47900	0.47400	0
01/09/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.29000	0.28500	0
01/09/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.04700	0.04900	6,250
01/09/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.20800	0.20500	1,980
01/09/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.01400	0.01500	0
01/09/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.13900	0.13900	0
01/09/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.00900	0.00900	0
01/09/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.05800	0.06000	0
01/09/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.11100	0.11100	9,143
01/09/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.62700	0.62200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00600	0.00700	0
01/09/2011	\$ / R On 19 September 2011	8.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	\$ / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00400	0.00500	0
01/09/2011	\$ / R On 19 September 2011	8.30	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	\$ / R On 19 September 2011	6.00	C	Foreign Exchange Future	1.02600	1.02100	0
01/09/2011	\$ / R On 19 September 2011	6.10	C	Foreign Exchange Future	0.92600	0.92100	0
01/09/2011	\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00300	0.00300	0
01/09/2011	\$ / R On 19 September 2011	6.05	C	Foreign Exchange Future	0.97600	0.97100	0
01/09/2011	\$ / R On 19 September 2011	8.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.27600	1.27100	0
01/09/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.03800	0.04000	0
01/09/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.01200	0.01300	0
01/09/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.22600	1.22100	0
01/09/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00200	0.00200	0
01/09/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	1.17600	1.17100	0
01/09/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.00700	0.00800	0
01/09/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	0.72700	0.72200	0
01/09/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.32600	1.32100	0
01/09/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.08900	0.09100	0
01/09/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.38100	0.37600	0
01/09/2011	\$ / R On 19 September 2011	7.35	C	Foreign Exchange Future	0.02500	0.02700	0
01/09/2011	\$ / R On 19 September 2011	7.90	C	Foreign Exchange Future	0.00400	0.00400	0
01/09/2011	\$ / R On 19 September 2011	8.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	\$ / R On 19 September 2011	5.95	C	Foreign Exchange Future	1.07600	1.07100	0
01/09/2011	\$ / R On 19 September 2011	6.25	C	Foreign Exchange Future	0.77700	0.77200	0
01/09/2011	\$ / R On 19 September 2011	6.25	P	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	\$ / R On 19 September 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2011	\$ / R On 19 September 2011	8.25	P	Foreign Exchange Future	1.22500	1.23000	0
01/09/2011	\$ / R On 19 September 2011	7.90	P	Foreign Exchange Future	0.87800	0.88300	0
01/09/2011	\$ / R On 19 September 2011	7.35	P	Foreign Exchange Future	0.34900	0.35600	0
01/09/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00500	0.00500	200
01/09/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.11300	0.12000	0
01/09/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.68100	0.68700	0
01/09/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	1.12600	1.13100	0
01/09/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.53600	0.54200	0
01/09/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.26200	0.26900	0
01/09/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2011	\$ / R On 19 September 2011	8.35	P	Foreign Exchange Future	1.32500	1.33000	0
01/09/2011	\$ / R On 19 September 2011	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2011	\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.92700	0.93200	0
01/09/2011	\$ / R On 19 September 2011	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2011	\$ / R On 19 September 2011	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2011	\$ / R On 19 September 2011	8.30	P	Foreign Exchange Future	1.27500	1.28000	0
01/09/2011	\$ / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.82800	0.83400	0
01/09/2011	\$ / R On 19 September 2011	8.20	P	Foreign Exchange Future	1.17500	1.18000	0
01/09/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.73000	0.73600	0
01/09/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.08500	0.09000	0
01/09/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.18200	0.18900	0
01/09/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.63300	0.63800	0
01/09/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.06300	0.06800	0
01/09/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.48800	0.49400	0
01/09/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.00300	0.00300	8,880
01/09/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.01400	0.01400	1,980
01/09/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.03200	0.03400	0
01/09/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.22100	0.22800	0
01/09/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.30500	0.31200	0
01/09/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.77400	2.77900	0
01/09/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.14600	0.15300	0
01/09/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00900	0.00900	5,980
01/09/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00400	0.00400	0
01/09/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.58400	0.59000	0
01/09/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.04500	0.04900	10,000
01/09/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.44100	0.44700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.02100	0.02300	10,000
01/09/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.39500	0.40100	2,800
01/09/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.97700	0.98200	0
01/09/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.77900	0.78400	0
01/09/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.07600	1.08100	0
01/09/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.02600	1.03100	0
01/09/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.11560	7.11310	60,251
01/09/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.18500	0.19100	0
01/09/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.17200	0.17800	0
01/09/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.19900	0.20600	0
01/09/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.46000	0.46300	6,425
01/09/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.08000	0.08100	0
01/09/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.31500	0.32100	0
01/09/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.21400	0.22100	5,560
01/09/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	0.98000	0.97500	0
01/09/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.15000	0.15500	10,000
01/09/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.70100	0.69800	0
01/09/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.74500	0.74200	0
01/09/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.88500	0.88000	0
01/09/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.07500	0.07700	0
01/09/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.17300	1.16900	0
01/09/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.16000	0.16600	0
01/09/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.49700	0.49800	0
01/09/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.42700	0.43100	200
01/09/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.08900	0.09200	0
01/09/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.11500	0.11800	0
01/09/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.39600	0.40000	560
01/09/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	0.83800	0.83400	0
01/09/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	0.79100	0.78700	0
01/09/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.12500	1.12000	0
01/09/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.10100	0.10400	1,000
01/09/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.13100	0.13500	0
01/09/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.57500	0.57400	0
01/09/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.27100	1.26700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.09500	0.09800	0
01/09/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.23100	0.23800	14,600
01/09/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	0.61600	0.61400	0
01/09/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.05500	0.05500	0
01/09/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.06400	0.06500	0
01/09/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.02800	1.02300	0
01/09/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.24900	0.25600	0
01/09/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	0.36700	0.37200	0
01/09/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.26800	0.27600	0
01/09/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.53500	0.53600	0
01/09/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	0.93200	0.92800	0
01/09/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.05800	0.05800	0
01/09/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	0.65800	0.65600	0
01/09/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	0.34000	0.34500	0
01/09/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.12200	0.12600	0
01/09/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.05200	0.05200	0
01/09/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.06100	0.06100	0
01/09/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.10800	0.11100	0
01/09/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.29100	0.29700	0
01/09/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.07100	0.07200	0
01/09/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.07600	1.07200	0
01/09/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.08400	0.08600	0
01/09/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.14000	0.14400	0
01/09/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.06700	0.06800	0
01/09/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	1.10100	1.10500	0
01/09/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.57400	0.58100	0
01/09/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.91800	0.92300	0
01/09/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.01000	0.00900	0
01/09/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	1.05500	1.05900	0
01/09/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.22500	0.23400	0
01/09/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.74200	0.74800	0
01/09/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	1.19500	1.19800	0
01/09/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	1.33600	1.33900	0
01/09/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.65600	0.66300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.17400	0.18200	0
01/09/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.04200	0.04300	0
01/09/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	1.24200	1.24500	0
01/09/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.01600	0.01500	0
01/09/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.06900	0.07300	0
01/09/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.25200	0.26300	0
01/09/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.15100	0.15900	0
01/09/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.28300	0.29300	0
01/09/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.01200	0.01000	0
01/09/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	1.14800	1.15200	0
01/09/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	1.28900	1.29200	0
01/09/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.05000	0.05100	560
01/09/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.82900	0.83500	0
01/09/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.31500	0.32500	0
01/09/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00500	0.00400	0
01/09/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.05900	0.06100	5,000
01/09/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.61500	0.62200	0
01/09/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.78500	0.79100	0
01/09/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00900	0.00700	0
01/09/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.02500	0.02400	0
01/09/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.02200	0.02100	0
01/09/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.13000	0.13700	0
01/09/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.69900	0.70500	0
01/09/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.87300	0.87900	0
01/09/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.11100	0.11800	0
01/09/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.08100	0.08500	5,000
01/09/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.49400	0.50300	0
01/09/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00700	0.00600	0
01/09/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	1.00900	1.01400	0
01/09/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.01900	0.01700	0
01/09/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.02900	0.02900	0
01/09/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.03500	0.03500	0
01/09/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.01400	0.01200	5,000
01/09/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.53400	0.54200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.34800	0.35800	0
01/09/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.19900	0.20800	0
01/09/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.96400	0.96800	0
01/09/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.38300	0.39300	0
01/09/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.09400	0.10000	0
01/09/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.45600	0.46500	1,000
01/09/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.41900	0.42800	0
01/09/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.19770	7.19780	16,736
01/09/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.43400	0.44300	0
01/09/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.41100	0.42000	0
01/09/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.45800	0.46600	0
01/09/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.45100	0.46000	0
01/09/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.38300	0.39300	30,100
01/09/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.34500	0.35400	0
01/09/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.56200	0.56900	0
01/09/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.36300	0.37300	0
01/09/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.59500	0.60100	0
01/09/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.25300	0.26200	0
01/09/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.17400	0.18000	0
01/09/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.29500	0.30400	0
01/09/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.12900	0.13300	0
01/09/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.63000	0.63500	0
01/09/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.12400	0.12800	0
01/09/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.53000	0.53800	0
01/09/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.16600	0.17200	0
01/09/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.40500	0.41400	10,000
01/09/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.66500	0.67000	0
01/09/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.28000	0.28900	0
01/09/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.14000	0.14500	0
01/09/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.19000	0.19700	0
01/09/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.42700	0.43600	0
01/09/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.70200	0.70600	0
01/09/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.19900	0.20600	0
01/09/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.15900	0.16500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.18200	0.18800	0
01/09/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.14600	0.15100	0
01/09/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.31000	0.32000	0
01/09/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.32700	0.33700	0
01/09/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.50200	0.51000	0
01/09/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.21900	0.22600	0
01/09/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.15200	0.15800	0
01/09/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.26600	0.27500	0
01/09/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	0.86400	0.86500	0
01/09/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.08700	1.08700	0
01/09/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.24100	0.24900	0
01/09/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.13400	0.13900	0
01/09/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.04100	1.04100	0
01/09/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.47600	0.48400	0
01/09/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.20900	0.21600	0
01/09/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.11900	0.12300	0
01/09/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	0.82100	0.82300	0
01/09/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.23000	0.23700	0
01/09/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	0.74000	0.74300	0
01/09/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	0.77900	0.78100	0
01/09/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	0.90800	0.90900	0
01/09/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.11000	0.11400	0
01/09/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.13300	1.13200	0
01/09/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.11500	0.11800	0
01/09/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	1.36700	1.37000	0
01/09/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.03500	0.03400	0
01/09/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	1.41200	1.41600	0
01/09/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.06000	0.06100	0
01/09/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.08100	0.08300	0
01/09/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.09200	0.09500	0
01/09/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.68200	0.68900	0
01/09/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.07300	0.07500	0
01/09/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	1.32100	1.32500	0
01/09/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.76100	0.76800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.22800	0.23600	0
01/09/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.04300	0.04300	0
01/09/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	1.18600	1.19100	0
01/09/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.64300	0.65100	0
01/09/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.03900	0.03900	0
01/09/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.06600	0.06700	0
01/09/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.56800	0.57700	0
01/09/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	1.05400	1.06000	0
01/09/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.72100	0.72800	0
01/09/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.20400	0.21200	0
01/09/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.42900	0.43900	0
01/09/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.46200	0.47200	0
01/09/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	1.09800	1.10300	0
01/09/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.88400	0.89000	0
01/09/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	1.01100	1.01700	0
01/09/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.80100	0.80800	0
01/09/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.10400	0.10800	0
01/09/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.27900	0.28800	0
01/09/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.84200	0.84900	0
01/09/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	1.14200	1.14700	0
01/09/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.53200	0.54100	0
01/09/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.11700	0.12200	0
01/09/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.30700	0.31600	0
01/09/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.96800	0.97400	0
01/09/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.18200	0.19000	0
01/09/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.27600	1.28000	0
01/09/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.13200	0.13700	10,000
01/09/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.23100	1.23500	0
01/09/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.49700	0.50600	0
01/09/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.92600	0.93200	0
01/09/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.60500	0.61400	0
01/09/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.14700	0.15300	0
01/09/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.36500	0.37500	0
01/09/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.16400	0.17100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.39700	0.40600	0
01/09/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.33500	0.34500	0
01/09/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.25300	0.26200	1,000
01/09/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.24600	0.25400	0
01/09/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.29900	0.30800	0
01/09/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.27200	0.28100	0
01/09/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.27890	7.28190	2,009
01/09/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.45600	0.46400	0
01/09/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.43700	0.44500	0
01/09/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.47600	0.48400	0
01/09/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.39700	0.40200	0
01/09/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.45800	0.46300	0
01/09/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.42700	0.43200	0
01/09/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.36460	7.37020	416
01/09/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.59100	0.60500	0
01/09/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.57100	0.58500	0
01/09/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.61300	0.62700	16,000
01/09/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.55100	0.56500	42,000
01/09/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.39800	0.40700	0
01/09/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.48600	0.49500	0
01/09/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.45600	0.46500	0
01/09/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.42600	0.43500	0
01/09/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.46610	7.47070	0
01/09/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.52200	0.53400	0
01/09/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.50600	0.51900	0
01/09/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.53800	0.55000	0
01/09/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.43900	0.45000	300
01/09/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.72200	0.72900	0
01/09/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.97300	0.97900	0
01/09/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.79000	0.79800	0
01/09/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.75600	0.76300	0
01/09/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.47310	8.46580	0
01/09/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.18100	1.19300	0
01/09/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.16400	1.17700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.37000	1.38100	200
01/09/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.19800	1.21100	0
01/09/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.17500	1.19500	0
01/09/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.89700	0.91500	0
01/09/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.24100	1.26100	0
01/09/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.20800	1.22700	0
01/09/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.33880	9.33150	0
01/09/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.63300	1.64800	0
01/09/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.61600	1.63100	0
01/09/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.65100	1.66500	0
01/09/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.46200	1.48400	0
01/09/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.52700	1.55000	0
01/09/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.49400	1.51700	0
01/09/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.02640	7.02120	449
01/09/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.07223	0.07396	0
01/09/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.05825	0.06013	0
01/09/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.08947	0.09090	0
01/09/2011	\$ / R MAXI On 19 September 2011	7.20	C	Foreign Exchange Future	0.04699	0.04893	50
01/09/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.11307	0.11970	0
01/09/2011	\$ / R MAXI On 19 September 2011	7.20	P	Foreign Exchange Future	0.22059	0.22773	0
01/09/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.18185	0.18893	0
01/09/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.14583	0.15276	0
01/09/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.11560	7.11310	97
01/09/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.31453	0.32052	0
01/09/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.29064	0.29723	0
01/09/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.34011	0.34544	0
01/09/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.17451	0.18234	0
01/09/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.22504	0.23413	0
01/09/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.19893	0.20742	0
01/09/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.34980	11.43070	21,987
01/09/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.07700	0.11900	0
01/09/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.06500	0.10200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.09200	0.13900	0
01/09/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.04500	0.07400	5,490
01/09/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.00900	0.01700	0
01/09/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.37700	0.45100	3,455
01/09/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.85300	0.93400	0
01/09/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.22100	0.28900	1,200
01/09/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.51200	0.59000	0
01/09/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.42100	0.49600	0
01/09/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.29500	0.36600	630
01/09/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.25700	0.32700	0
01/09/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.01800	0.03300	0
01/09/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.03100	0.05400	0
01/09/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.02600	0.04600	0
01/09/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.18800	0.25400	0
01/09/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.60700	0.68700	0
01/09/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.03800	0.06300	0
01/09/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.70500	0.78500	0
01/09/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.02200	0.03900	0
01/09/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.52200	0.45800	0
01/09/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.00500	0.00400	0
01/09/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.38800	0.33200	0
01/09/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.00700	0.00600	0
01/09/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.08800	0.07300	0
01/09/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.47600	0.41500	0
01/09/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.43100	0.37300	0
01/09/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.56800	0.50200	0
01/09/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.05700	0.04600	0
01/09/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.02100	0.01500	1,200
01/09/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.07100	0.05800	0
01/09/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.01200	0.00900	630
01/09/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.04500	0.03500	0
01/09/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.00300	0.00300	5,490
01/09/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.75900	0.68600	200
01/09/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.02700	0.02000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.34500	0.29300	100
01/09/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.19200	0.15800	0
01/09/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.26500	0.22100	0
01/09/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.22700	0.18800	200
01/09/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.48210	11.56760	15,730
01/09/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.30800	0.36100	0
01/09/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.29100	0.34300	0
01/09/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.32500	0.38100	0
01/09/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.17000	0.20300	0
01/09/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.45800	0.52700	0
01/09/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.23400	0.27800	0
01/09/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.27600	0.32500	0
01/09/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	1.02800	1.11300	0
01/09/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	0.85900	0.94300	0
01/09/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.07700	0.07500	0
01/09/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.04600	0.04500	0
01/09/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.54400	0.50700	0
01/09/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.65200	0.61000	0
01/09/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.27600	0.25900	0
01/09/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.88800	0.83500	150
01/09/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.44300	0.41300	0
01/09/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.50900	0.47500	0
01/09/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.47600	0.44300	0
01/09/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.60290	11.69310	2,772
01/09/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.61700	0.67700	0
01/09/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.59400	0.65300	0
01/09/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.64000	0.70200	0
01/09/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.57200	0.63000	0
01/09/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.44300	0.49000	0
01/09/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.85900	0.93500	0
01/09/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.47600	0.52600	0
01/09/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.33300	0.37000	0
01/09/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.66500	0.72800	0
01/09/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.92600	1.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.51200	0.56400	0
01/09/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.79900	0.86800	0
01/09/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.29600	0.27500	0
01/09/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.60900	0.57100	0
01/09/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.22300	0.21100	0
01/09/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.41200	0.38500	0
01/09/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	1.03000	0.97700	0
01/09/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.67300	0.63300	0
01/09/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.25600	0.24200	0
01/09/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.74000	0.69700	0
01/09/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.51900	0.48700	0
01/09/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.43700	0.40900	0
01/09/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.49100	0.46000	0
01/09/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.46400	0.43400	0
01/09/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.72060	11.81680	0
01/09/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.63600	0.68700	0
01/09/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.61800	0.66800	0
01/09/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.65400	0.70700	0
01/09/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.73300	0.69000	0
01/09/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.79700	0.75100	0
01/09/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.76500	0.72000	0
01/09/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.09120	0.09170	12,401
01/09/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.01121	0.01171	0
01/09/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00187	0.00228	0
01/09/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.02120	0.02170	0
01/09/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.40880	11.40830	0
01/09/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00067	0.00058	0
01/09/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
01/09/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.09250	0.09300	200
01/09/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.01268	0.01317	0
01/09/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.02255	0.02304	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00498	0.00538	0
01/09/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00248	0.00238	0
01/09/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00005	0.00004	0
01/09/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00018	0.00017	0
01/09/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.00900	10.11280	61,290
01/09/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.37600	0.47100	0
01/09/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.33200	0.42500	0
01/09/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.42100	0.51900	0
01/09/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.25000	0.33600	5,655
01/09/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.02300	0.04000	3,590
01/09/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.71100	0.81400	0
01/09/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.04400	0.07200	6,195
01/09/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.12000	0.18500	0
01/09/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.00800	0.01400	0
01/09/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.61300	0.71500	0
01/09/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.01200	0.02200	0
01/09/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.01000	0.01800	0
01/09/2011	€ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.01500	0.02700	0
01/09/2011	€ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.00100	0.00200	0
01/09/2011	€ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.00100	0.00200	0
01/09/2011	€ / R On 19 September 2011	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2011	€ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.00300	0.00600	0
01/09/2011	€ / R On 19 September 2011	10.35	C	Foreign Exchange Future	0.02800	0.04900	0
01/09/2011	€ / R On 19 September 2011	10.20	C	Foreign Exchange Future	0.05400	0.08700	0
01/09/2011	€ / R On 19 September 2011	10.20	P	Foreign Exchange Future	0.24500	0.17400	0
01/09/2011	€ / R On 19 September 2011	10.35	P	Foreign Exchange Future	0.36900	0.28600	0
01/09/2011	€ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.84400	0.74300	0
01/09/2011	€ / R On 19 September 2011	11.60	P	Foreign Exchange Future	1.59100	1.48700	0
01/09/2011	€ / R On 19 September 2011	11.15	P	Foreign Exchange Future	1.14200	1.03900	0
01/09/2011	€ / R On 19 September 2011	11.10	P	Foreign Exchange Future	1.09200	0.98900	0
01/09/2011	€ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.50600	0.41400	0
01/09/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.60100	0.50500	0
01/09/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.55300	0.45900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.00400	0.00200	0
01/09/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.64900	0.55100	0
01/09/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.11100	0.07200	0
01/09/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.28500	0.20900	0
01/09/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.00200	0.00100	6,195
01/09/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.41400	0.32700	0
01/09/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.01200	0.00600	2,065
01/09/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.04100	0.02300	0
01/09/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.02300	0.01200	0
01/09/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.01700	0.00800	0
01/09/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.12610	10.23430	5,771
01/09/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.49200	0.56800	0
01/09/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.46200	0.53500	0
01/09/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.52300	0.60100	0
01/09/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.38100	0.44600	0
01/09/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.66400	0.75500	0
01/09/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.86900	0.96900	0
01/09/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.78400	0.88100	0
01/09/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.04700	0.05900	0
01/09/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.40700	0.47500	0
01/09/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.05500	0.06900	0
01/09/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	0.70300	0.79600	0
01/09/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.10700	0.13100	0
01/09/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.27400	0.32400	0
01/09/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.05200	0.06500	0
01/09/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.24100	0.28600	0
01/09/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.35700	0.41900	0
01/09/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	0.62600	0.71500	0
01/09/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.31200	0.00000	0
01/09/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.08500	0.10500	0
01/09/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	1.15900	1.07100	0
01/09/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.33600	0.00000	400
01/09/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.10000	0.08100	0
01/09/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.28100	0.23500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.46500	0.40200	0
01/09/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.57600	1.48100	0
01/09/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.39800	0.34000	0
01/09/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.98100	0.89700	0
01/09/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.07700	0.06200	0
01/09/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.52900	1.43500	0
01/09/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.23100	0.19100	0
01/09/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	1.67100	1.57500	0
01/09/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.05800	0.04700	0
01/09/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.04300	0.03500	0
01/09/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.08800	0.07100	0
01/09/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.25500	0.21200	0
01/09/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.14700	0.11700	0
01/09/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.18600	0.15100	0
01/09/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.16600	0.13400	0
01/09/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.23410	10.34580	8,103
01/09/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.51700	0.58000	0
01/09/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.49400	0.55500	0
01/09/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.54000	0.60600	0
01/09/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.24800	1.35300	0
01/09/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.45100	0.50800	0
01/09/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.67400	0.75200	0
01/09/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.29300	1.39800	0
01/09/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.61700	0.68900	0
01/09/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.33100	0.37500	0
01/09/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.29000	0.33000	0
01/09/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.43200	0.48600	0
01/09/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.21700	0.24800	0
01/09/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.15800	0.18200	0
01/09/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.25600	0.29100	0
01/09/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.13100	0.15200	0
01/09/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.24500	0.28000	0
01/09/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.84100	0.93200	0
01/09/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.18500	0.21200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.25100	1.16600	0
01/09/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.15700	0.13600	0
01/09/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.96100	0.88400	0
01/09/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.64700	1.55600	0
01/09/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.92200	0.84500	0
01/09/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.42400	1.33600	0
01/09/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.08300	1.00200	0
01/09/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.49800	0.44000	0
01/09/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.80600	0.73400	0
01/09/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.69700	0.62900	0
01/09/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.28300	0.24300	0
01/09/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.05900	0.05200	0
01/09/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.24000	0.20600	0
01/09/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.46700	0.41200	0
01/09/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.06400	0.05700	0
01/09/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.35600	0.31000	0
01/09/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.41000	0.35900	0
01/09/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.38300	0.33400	0
01/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.06210	7.05890	0
01/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	0.39900	0.39700	0
01/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	0.36100	0.36000	0
01/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	0.44200	0.43900	0
01/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.20500	0.20700	14,286
01/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.08200	0.08400	6,757
01/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.42000	0.42500	0
01/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.03000	0.03000	0
01/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.14300	0.14800	0
01/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.04900	0.05100	0
01/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.03700	0.03800	0
01/09/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.53220	7.50120	26,285
01/09/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.88300	0.85200	0
01/09/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.83300	0.80200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.93200	0.90200	0
01/09/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.10700	0.09400	0
01/09/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.13800	0.12200	0
01/09/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.53500	0.50500	0
01/09/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.34200	0.31300	0
01/09/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.08100	0.07200	0
01/09/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00400	0.00400	0
01/09/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.38800	0.35900	0
01/09/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00600	0.00600	0
01/09/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.78300	0.75200	0
01/09/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00500	0.00500	0
01/09/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.73300	0.70300	0
01/09/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.43700	0.40700	0
01/09/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00200	0.00200	0
01/09/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.17300	0.15300	0
01/09/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.04100	0.05200	0
01/09/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.62000	0.65100	0
01/09/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.00500	0.00600	0
01/09/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00100	0.00200	0
01/09/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.47300	0.50400	0
01/09/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.42400	0.45500	0
01/09/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.00600	0.00800	0
01/09/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.52200	0.55300	0
01/09/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.09900	0.12100	0
01/09/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.01000	0.01200	0
01/09/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.00300	0.00400	0
01/09/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.05600	0.07100	0
01/09/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.07500	0.09300	0
01/09/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
01/09/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.54430	7.51350	931
01/09/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.91000	0.88100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.86400	0.83500	0
01/09/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.96100	0.92800	0
01/09/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.25200	0.23700	0
01/09/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.36900	0.35000	0
01/09/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.12500	0.13700	0
01/09/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.20800	0.22400	0
01/09/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.01700	0.01500	0
01/09/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.02000	0.02200	0
01/09/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.01600	0.01800	0
01/09/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.56070	7.53290	1,680
01/09/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.47500	0.46100	0
01/09/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.44400	0.43100	0
01/09/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.50700	0.49200	0
01/09/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.38700	0.37600	0
01/09/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.69300	0.67400	0
01/09/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.23500	0.23000	0
01/09/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.36000	0.35000	0
01/09/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.37600	1.34900	0
01/09/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.65400	0.63500	0
01/09/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.09300	0.10200	0
01/09/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01500	0.01600	0
01/09/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.24900	0.26700	0
01/09/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.42400	0.44700	0
01/09/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.08200	0.09100	0
01/09/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.22600	0.24300	0
01/09/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.14600	0.15900	0
01/09/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.18300	0.19800	0
01/09/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.16400	0.17800	0
01/09/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.58450	8.55220	0
01/09/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.63800	1.61400	0
01/09/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.60300	1.58000	0
01/09/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.67200	1.64900	0
01/09/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.33800	0.34700	0
01/09/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.36900	0.37800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.35400	0.36200	0
01/09/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.19750	7.17700	0
01/09/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.04400	0.03600	0
01/09/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.03100	0.02500	0
01/09/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.06300	0.05200	0
01/09/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00100	0.00000	0
01/09/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.00500	0.00400	0
01/09/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.59800	0.57700	0
01/09/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.30200	0.28200	0
01/09/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.75300	0.77300	0
01/09/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.00500	0.00500	0
01/09/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00100	0.00000	0
01/09/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.35800	0.37700	0
01/09/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.65400	0.67300	0
01/09/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.55400	0.57400	0
01/09/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.60400	0.62400	0
01/09/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.06600	0.07500	0
01/09/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.13400	0.14800	0
01/09/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.09700	0.10900	0
01/09/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.27440	7.25600	10
01/09/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.19500	0.19300	0
01/09/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.17400	0.17300	0
01/09/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.22100	0.21800	0
01/09/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.08000	0.08000	0
01/09/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.50800	0.49300	0
01/09/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.08900	0.09000	0
01/09/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.46600	0.45100	0
01/09/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.13900	0.13900	0
01/09/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.12500	0.12400	0
01/09/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.42400	0.41100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.05000	0.05500	0
01/09/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.30100	0.31800	0
01/09/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.26500	0.28300	0
01/09/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.04200	0.04500	0
01/09/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.41500	0.43400	0
01/09/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.03400	0.03700	0
01/09/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.45600	0.47400	0
01/09/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.14700	0.16200	0
01/09/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.20000	0.21700	0
01/09/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.17100	0.18700	0
01/09/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.00450	0.00530	22,388
01/09/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.17920	0.17370	21,898
01/09/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.83150	8.70690	0
01/09/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.14500	0.10300	0
01/09/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.07100	0.05100	0
01/09/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.98300	0.86100	0
01/09/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.04600	0.03300	0
01/09/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	1.18200	1.05800	0
01/09/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	1.13200	1.00900	0
01/09/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	1.23200	1.10800	0
01/09/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.44600	0.34400	0
01/09/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.08200	0.05800	0
01/09/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.09500	0.06700	0
01/09/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	1.03300	0.91000	0
01/09/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.10900	0.07800	0
01/09/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.16800	0.11900	0
01/09/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	0.46500	0.57600	0
01/09/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.00200	0.00400	0
01/09/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.34000	0.44400	0
01/09/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.16400	0.24600	0
01/09/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.13700	0.21200	0
01/09/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.22800	0.32100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.00200	0.00300	0
01/09/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.26400	0.36000	0
01/09/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.30100	0.40100	0
01/09/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.01500	0.03700	0
01/09/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.00100	0.00200	0
01/09/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.97590	8.84980	279
01/09/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.78000	0.68800	0
01/09/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.74300	0.65300	0
01/09/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.81800	0.72300	0
01/09/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.63900	0.56000	0
01/09/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.89700	0.79800	0
01/09/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.11800	1.00200	0
01/09/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.60600	0.53200	0
01/09/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.42400	0.37000	0
01/09/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.25700	0.22400	0
01/09/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.32900	0.28700	0
01/09/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.67200	0.58900	0
01/09/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	1.02700	0.91600	0
01/09/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.25600	1.13900	0
01/09/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.47000	0.41000	0
01/09/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.35000	1.23200	0
01/09/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.52100	0.45600	0
01/09/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.40300	0.35100	0
01/09/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.57600	0.50600	0
01/09/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.24500	0.21300	0
01/09/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.31300	0.27300	0
01/09/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.53700	0.62300	0
01/09/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.71900	0.81300	0
01/09/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.20000	0.25600	0
01/09/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.37700	0.45100	0
01/09/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.24500	0.30600	0
01/09/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.02400	0.03200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.29400	0.36000	0
01/09/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.03000	0.03900	0
01/09/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.05100	0.06600	0
01/09/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.14600	0.18900	0
01/09/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.50300	0.58700	0
01/09/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.68100	0.77400	0
01/09/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.34800	0.42000	0
01/09/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.18000	0.23200	0
01/09/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.04200	0.05200	0
01/09/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.07100	0.09800	0
01/09/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.16300	0.21000	0
01/09/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.09200	0.12300	0
01/09/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.11700	0.15300	0
01/09/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.10400	0.13800	0
01/09/2011	RAIN On 19 September 2011			Foreign Exchange Future	14,374.40000	14,452.61000	0
01/09/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.10070	1.10050	0
01/09/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01600	0.01650	0
01/09/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.05200	0.05190	0
01/09/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00350	0.00380	0
01/09/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.05280	0.05330	0
01/09/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.00130	0.00140	0
01/09/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.01530	0.01600	0
01/09/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.11460	1.11490	0
01/09/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.04700	0.04850	0
01/09/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.02790	0.02930	0
01/09/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.07800	0.07880	0
01/09/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.01340	0.01390	0
01/09/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.06330	0.06440	0
01/09/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.03240	0.03360	0
02/09/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.08580	7.02640	221,242
02/09/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00300	0.00200	0
02/09/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00300	0.00300	3,000
02/09/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00700	0.00500	15,000
02/09/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.02600	0.02100	5,000
02/09/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.29600	0.24700	1,230
02/09/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.21200	0.17100	6,000
02/09/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.01300	0.01000	200
02/09/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.39000	0.33500	0
02/09/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.02200	0.01700	10,000
02/09/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.48800	0.43000	6,060
02/09/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.09100	0.07200	6,060
02/09/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.03900	0.03100	8,880
02/09/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.05900	0.04700	6,250
02/09/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.53700	0.47900	0
02/09/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.34100	0.29000	0
02/09/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.25200	0.20800	1,980
02/09/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.01800	0.01400	0
02/09/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.17600	0.13900	0
02/09/2011	\$ / R On 19 September 2011	8.35	C	Foreign Exchange Future	0.00100	0.00100	0
02/09/2011	\$ / R On 19 September 2011	6.00	C	Foreign Exchange Future	1.08600	1.02600	0
02/09/2011	\$ / R On 19 September 2011	6.10	C	Foreign Exchange Future	0.98600	0.92600	0
02/09/2011	\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00400	0.00300	0
02/09/2011	\$ / R On 19 September 2011	6.05	C	Foreign Exchange Future	1.03600	0.97600	0
02/09/2011	\$ / R On 19 September 2011	7.35	C	Foreign Exchange Future	0.03200	0.02500	0
02/09/2011	\$ / R On 19 September 2011	7.90	C	Foreign Exchange Future	0.00500	0.00400	0
02/09/2011	\$ / R On 19 September 2011	8.25	C	Foreign Exchange Future	0.00100	0.00100	0
02/09/2011	\$ / R On 19 September 2011	5.95	C	Foreign Exchange Future	1.13600	1.07600	0
02/09/2011	\$ / R On 19 September 2011	6.25	C	Foreign Exchange Future	0.83600	0.77700	0
02/09/2011	\$ / R On 19 September 2011	8.20	C	Foreign Exchange Future	0.00200	0.00100	0
02/09/2011	\$ / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00600	0.00400	0
02/09/2011	\$ / R On 19 September 2011	8.30	C	Foreign Exchange Future	0.00100	0.00100	0
02/09/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.01100	0.00900	0
02/09/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.07300	0.05800	0
02/09/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.14300	0.11100	9,143

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.68600	0.62700	0
02/09/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00800	0.00600	0
02/09/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.33600	1.27600	0
02/09/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.04800	0.03800	0
02/09/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.01500	0.01200	0
02/09/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.28600	1.22600	0
02/09/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00200	0.00200	0
02/09/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	1.23600	1.17600	0
02/09/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.00900	0.00700	0
02/09/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	0.78600	0.72700	0
02/09/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.38600	1.32600	0
02/09/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.11500	0.08900	0
02/09/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.43800	0.38100	0
02/09/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00200	0.00500	200
02/09/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.07900	0.11300	0
02/09/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.00000	0.00100	0
02/09/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.62300	0.68100	0
02/09/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	1.06600	1.12600	0
02/09/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.47900	0.53600	0
02/09/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.21200	0.26200	0
02/09/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.67200	0.73000	0
02/09/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.00000	0.00100	0
02/09/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.05700	0.08500	0
02/09/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.13700	0.18200	0
02/09/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.57500	0.63300	0
02/09/2011	\$ / R On 19 September 2011	8.30	P	Foreign Exchange Future	1.21500	1.27500	0
02/09/2011	\$ / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.77000	0.82800	0
02/09/2011	\$ / R On 19 September 2011	8.20	P	Foreign Exchange Future	1.11600	1.17500	0
02/09/2011	\$ / R On 19 September 2011	6.25	P	Foreign Exchange Future	0.00000	0.00100	0
02/09/2011	\$ / R On 19 September 2011	5.95	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
02/09/2011	\$ / R On 19 September 2011	8.25	P	Foreign Exchange Future	1.16500	1.22500	0
02/09/2011	\$ / R On 19 September 2011	7.90	P	Foreign Exchange Future	0.81900	0.87800	0
02/09/2011	\$ / R On 19 September 2011	7.35	P	Foreign Exchange Future	0.29600	0.34900	0
02/09/2011	\$ / R On 19 September 2011	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2011	\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.86800	0.92700	0
02/09/2011	\$ / R On 19 September 2011	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2011	\$ / R On 19 September 2011	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2011	\$ / R On 19 September 2011	8.35	P	Foreign Exchange Future	1.26500	1.32500	0
02/09/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.04000	0.06300	0
02/09/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.43200	0.48800	0
02/09/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00500	0.01400	1,980
02/09/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.01600	0.03200	0
02/09/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.00100	0.00300	8,880
02/09/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.17300	0.22100	0
02/09/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.25300	0.30500	0
02/09/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.71400	2.77400	0
02/09/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.10500	0.14600	0
02/09/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.52700	0.58400	0
02/09/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00400	0.00900	5,980
02/09/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00200	0.00400	0
02/09/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.02600	0.04500	10,000
02/09/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.38600	0.44100	0
02/09/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.01000	0.02100	10,000
02/09/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.34000	0.39500	2,800
02/09/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.91700	0.97700	0
02/09/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.72100	0.77900	0
02/09/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.01600	1.07600	0
02/09/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.96700	1.02600	0
02/09/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.17540	7.11560	60,583
02/09/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.20500	0.18500	0
02/09/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.19100	0.17200	0
02/09/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.22000	0.19900	0
02/09/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.50700	0.46000	6,425
02/09/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.08700	0.08000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.23700	0.21400	5,560
02/09/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.03800	0.98000	0
02/09/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.34800	0.31500	0
02/09/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.16500	0.15000	10,000
02/09/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.75600	0.70100	0
02/09/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.80200	0.74500	0
02/09/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.94200	0.88500	0
02/09/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.08200	0.07500	0
02/09/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.23200	1.17300	0
02/09/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.17700	0.16000	0
02/09/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.54500	0.49700	0
02/09/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.47000	0.42700	200
02/09/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.09800	0.08900	0
02/09/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.12600	0.11500	0
02/09/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.43500	0.39600	560
02/09/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	0.89500	0.83800	0
02/09/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	0.84800	0.79100	0
02/09/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.18300	1.12500	0
02/09/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.11100	0.10100	1,000
02/09/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.14400	0.13100	0
02/09/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.62600	0.57500	0
02/09/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.33000	1.27100	0
02/09/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.10400	0.09500	0
02/09/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.25500	0.23100	14,600
02/09/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	0.66700	0.61600	0
02/09/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.05900	0.05500	0
02/09/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.06900	0.06400	0
02/09/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.08600	1.02800	0
02/09/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.27600	0.24900	0
02/09/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	0.40400	0.36700	0
02/09/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.29800	0.26800	0
02/09/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.58500	0.53500	0
02/09/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	0.99000	0.93200	0
02/09/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.06200	0.05800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	0.71000	0.65800	0
02/09/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	0.37500	0.34000	0
02/09/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.13500	0.12200	0
02/09/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.05600	0.05200	0
02/09/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.06600	0.06100	0
02/09/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.11800	0.10800	0
02/09/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.15400	0.14000	0
02/09/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.07300	0.06700	0
02/09/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.32200	0.29100	0
02/09/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.07700	0.07100	0
02/09/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.13500	1.07600	0
02/09/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.09200	0.08400	0
02/09/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.86700	0.91800	0
02/09/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.01000	0.01000	0
02/09/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	1.00200	1.05500	0
02/09/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.19700	0.22500	0
02/09/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	1.04800	1.10100	0
02/09/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.52900	0.57400	0
02/09/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.69300	0.74200	0
02/09/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	1.14100	1.19500	0
02/09/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	1.28100	1.33600	0
02/09/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.61000	0.65600	0
02/09/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.15000	0.17400	0
02/09/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.03500	0.04200	0
02/09/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	1.18700	1.24200	0
02/09/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.01500	0.01600	0
02/09/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.06000	0.06900	0
02/09/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.22300	0.25200	0
02/09/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.12900	0.15100	0
02/09/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.25100	0.28300	0
02/09/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.01100	0.01200	0
02/09/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	1.09400	1.14800	0
02/09/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	1.23400	1.28900	0
02/09/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.04200	0.05000	560

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.77900	0.82900	0
02/09/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.28000	0.31500	0
02/09/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00500	0.00500	0
02/09/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.05100	0.05900	5,000
02/09/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.56900	0.61500	0
02/09/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.73600	0.78500	0
02/09/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00800	0.00900	0
02/09/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.02300	0.02500	0
02/09/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.02000	0.02200	0
02/09/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.11000	0.13000	0
02/09/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.65100	0.69900	0
02/09/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.82300	0.87300	0
02/09/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.09500	0.11100	0
02/09/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.07000	0.08100	5,000
02/09/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.45200	0.49400	0
02/09/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00700	0.00700	0
02/09/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.95700	1.00900	0
02/09/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.01700	0.01900	0
02/09/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.02700	0.02900	0
02/09/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.03100	0.03500	0
02/09/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.31200	0.34800	0
02/09/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.01300	0.01400	5,000
02/09/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.49000	0.53400	0
02/09/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.17300	0.19900	0
02/09/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.91200	0.96400	0
02/09/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.34500	0.38300	0
02/09/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.08200	0.09400	0
02/09/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.41600	0.45600	1,000
02/09/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.38000	0.41900	0
02/09/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.25750	7.19770	16,738
02/09/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.46900	0.43400	0
02/09/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.44400	0.41100	0
02/09/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.49400	0.45800	0
02/09/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.48700	0.45100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.41500	0.38300	30,100
02/09/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.37400	0.34500	0
02/09/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.60700	0.56200	0
02/09/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.39400	0.36300	0
02/09/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.64100	0.59500	0
02/09/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.27500	0.25300	0
02/09/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.18900	0.17400	0
02/09/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.32000	0.29500	0
02/09/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.14000	0.12900	0
02/09/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.67700	0.63000	0
02/09/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.13400	0.12400	0
02/09/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.57300	0.53000	0
02/09/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.18100	0.16600	0
02/09/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.43800	0.40500	10,000
02/09/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.71300	0.66500	0
02/09/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.30400	0.28000	0
02/09/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.15200	0.14000	0
02/09/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.20700	0.19000	0
02/09/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.46200	0.42700	0
02/09/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.75100	0.70200	0
02/09/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.21600	0.19900	0
02/09/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.17300	0.15900	0
02/09/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.19800	0.18200	0
02/09/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.15900	0.14600	0
02/09/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.33700	0.31000	0
02/09/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.35500	0.32700	0
02/09/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.54100	0.50200	0
02/09/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.23800	0.21900	0
02/09/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.16600	0.15200	0
02/09/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.28900	0.26600	0
02/09/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	0.91900	0.86400	0
02/09/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.14400	1.08700	0
02/09/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.26200	0.24100	0
02/09/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.14600	0.13400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.09800	1.04100	0
02/09/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.51300	0.47600	0
02/09/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.22700	0.20900	0
02/09/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.12900	0.11900	0
02/09/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	0.87500	0.82100	0
02/09/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.24900	0.23000	0
02/09/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	0.79000	0.74000	0
02/09/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	0.83200	0.77900	0
02/09/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	0.96300	0.90800	0
02/09/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.19000	1.13300	0
02/09/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.12400	0.11500	0
02/09/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.12000	0.11000	0
02/09/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	1.36300	1.41200	0
02/09/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	1.31700	1.36700	0
02/09/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.03300	0.03500	0
02/09/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.05600	0.06000	0
02/09/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.07500	0.08100	0
02/09/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.08300	0.09200	0
02/09/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.64200	0.68200	0
02/09/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.06800	0.07300	0
02/09/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	1.27200	1.32100	0
02/09/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.72000	0.76100	0
02/09/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.20600	0.22800	0
02/09/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.04100	0.04300	0
02/09/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	1.13900	1.18600	0
02/09/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.60500	0.64300	0
02/09/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.03700	0.03900	0
02/09/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.06200	0.06600	0
02/09/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.53200	0.56800	0
02/09/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	1.00900	1.05400	0
02/09/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.68100	0.72100	0
02/09/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.18400	0.20400	0
02/09/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.39800	0.42900	0
02/09/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.43000	0.46200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	1.05200	1.09800	0
02/09/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.84100	0.88400	0
02/09/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.96600	1.01100	0
02/09/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.75900	0.80100	0
02/09/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.09400	0.10400	0
02/09/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.25500	0.27900	0
02/09/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.80000	0.84200	0
02/09/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	1.09500	1.14200	0
02/09/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.49700	0.53200	0
02/09/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.10600	0.11700	0
02/09/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.28100	0.30700	0
02/09/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.92400	0.96800	0
02/09/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.16600	0.18200	0
02/09/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.22700	1.27600	0
02/09/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.12000	0.13200	10,000
02/09/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.18300	1.23100	0
02/09/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.46300	0.49700	0
02/09/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.88200	0.92600	0
02/09/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.56800	0.60500	0
02/09/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.13400	0.14700	0
02/09/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.33700	0.36500	0
02/09/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.15000	0.16400	0
02/09/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.36700	0.39700	0
02/09/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.30800	0.33500	0
02/09/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.23000	0.25300	1,000
02/09/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.22300	0.24600	0
02/09/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.27300	0.29900	0
02/09/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.24800	0.27200	0
02/09/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.33830	7.27890	2,009
02/09/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.48700	0.45600	0
02/09/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.46700	0.43700	0
02/09/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.50800	0.47600	0
02/09/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.37000	0.39700	0
02/09/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.42900	0.45800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.39900	0.42700	0
02/09/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.42290	7.36460	416
02/09/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.62800	0.59100	0
02/09/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.65000	0.61300	16,000
02/09/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.60600	0.57100	0
02/09/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.58600	0.55100	42,000
02/09/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.43300	0.45600	0
02/09/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.37700	0.39800	0
02/09/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.46300	0.48600	0
02/09/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.40500	0.42600	0
02/09/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.52440	7.46610	0
02/09/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.55400	0.52200	0
02/09/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.53800	0.50600	0
02/09/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.57100	0.53800	0
02/09/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.46700	0.43900	300
02/09/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.69700	0.72200	0
02/09/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.94300	0.97300	0
02/09/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.76400	0.79000	0
02/09/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.73000	0.75600	0
02/09/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.53350	8.47310	0
02/09/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.22700	1.18100	0
02/09/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.21000	1.16400	0
02/09/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.42000	1.37000	200
02/09/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.24500	1.19800	0
02/09/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.16200	1.17500	0
02/09/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.88700	0.89700	0
02/09/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.22700	1.24100	0
02/09/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.19400	1.20800	0
02/09/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.39920	9.33880	0
02/09/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.68200	1.63300	0
02/09/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.66500	1.61600	0
02/09/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.70000	1.65100	0
02/09/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.45100	1.46200	0
02/09/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.51600	1.52700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.48300	1.49400	0
02/09/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.08580	7.02640	453
02/09/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.09062	0.07223	0
02/09/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.07327	0.05825	0
02/09/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.11476	0.08947	0
02/09/2011	\$ / R MAXI On 19 September 2011	7.20	C	Foreign Exchange Future	0.05929	0.04699	50
02/09/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.07896	0.11307	0
02/09/2011	\$ / R MAXI On 19 September 2011	7.20	P	Foreign Exchange Future	0.17349	0.22059	0
02/09/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.13747	0.18185	0
02/09/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.10482	0.14583	0
02/09/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.17540	7.11560	97
02/09/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.34773	0.31453	0
02/09/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.32217	0.29064	0
02/09/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.37503	0.34011	0
02/09/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.14963	0.17451	0
02/09/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.19677	0.22504	0
02/09/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.17233	0.19893	0
02/09/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.47600	11.34980	21,952
02/09/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.12100	0.07700	0
02/09/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.10200	0.06500	0
02/09/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.14700	0.09200	0
02/09/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.07200	0.04500	5,490
02/09/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.01300	0.00900	0
02/09/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.48900	0.37700	3,455
02/09/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.97800	0.85300	0
02/09/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.53600	0.42100	0
02/09/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.31600	0.22100	1,200
02/09/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.63300	0.51200	0
02/09/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.40000	0.29500	630
02/09/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.35700	0.25700	0
02/09/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.02800	0.01800	0
02/09/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.05000	0.03100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.04100	0.02600	0
02/09/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.27700	0.18800	0
02/09/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.73100	0.60700	0
02/09/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.06000	0.03800	0
02/09/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.03400	0.02200	0
02/09/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.82900	0.70500	0
02/09/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.00300	0.00500	0
02/09/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.40800	0.52200	0
02/09/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.28400	0.38800	0
02/09/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.00500	0.00700	0
02/09/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.05100	0.08800	0
02/09/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.36500	0.47600	0
02/09/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.32400	0.43100	0
02/09/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.45200	0.56800	0
02/09/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.03100	0.05700	0
02/09/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.00700	0.01200	630
02/09/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.02400	0.04500	0
02/09/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.01000	0.02100	1,200
02/09/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.04000	0.07100	0
02/09/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.00200	0.00300	5,490
02/09/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.63700	0.75900	200
02/09/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.01300	0.02700	0
02/09/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.24600	0.34500	100
02/09/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.12100	0.19200	0
02/09/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.17600	0.26500	0
02/09/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.14500	0.22700	200
02/09/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.60980	11.48210	12,726
02/09/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.36500	0.30800	0
02/09/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.34600	0.29100	0
02/09/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.38500	0.32500	0
02/09/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	1.14400	1.02800	0
02/09/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	0.97000	0.85900	0
02/09/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.20300	0.17000	0
02/09/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.53800	0.45800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.27900	0.23400	0
02/09/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.32800	0.27600	0
02/09/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.46800	0.54400	0
02/09/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.56900	0.65200	0
02/09/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.22800	0.27600	0
02/09/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.79300	0.88800	150
02/09/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.06000	0.07700	0
02/09/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.03400	0.04600	0
02/09/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.37500	0.44300	0
02/09/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.43600	0.50900	0
02/09/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.40500	0.47600	0
02/09/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.73090	11.60290	2,767
02/09/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.68200	0.61700	0
02/09/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.65700	0.59400	0
02/09/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.70800	0.64000	0
02/09/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.63400	0.57200	0
02/09/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.49000	0.44300	0
02/09/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.94800	0.85900	0
02/09/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.52600	0.47600	0
02/09/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.36800	0.33300	0
02/09/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.73400	0.66500	0
02/09/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.01900	0.92600	0
02/09/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.56700	0.51200	0
02/09/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.88000	0.79900	0
02/09/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.24900	0.29600	0
02/09/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.53600	0.60900	0
02/09/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.18800	0.22300	0
02/09/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.35300	0.41200	0
02/09/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.93700	1.03000	0
02/09/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.59500	0.67300	0
02/09/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.21700	0.25600	0
02/09/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.65900	0.74000	0
02/09/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.45300	0.51900	0
02/09/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.37700	0.43700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.42600	0.49100	0
02/09/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.40100	0.46400	0
02/09/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.84980	11.72060	0
02/09/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.69400	0.63600	0
02/09/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.67500	0.61800	0
02/09/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.71400	0.65400	0
02/09/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.66400	0.73300	0
02/09/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.72500	0.79700	0
02/09/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.69400	0.76500	0
02/09/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.09230	0.09120	12,401
02/09/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.01230	0.01121	0
02/09/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00262	0.00187	0
02/09/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.02230	0.02120	0
02/09/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.40770	11.40880	0
02/09/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00032	0.00067	0
02/09/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00000	0.00001	0
02/09/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.09360	0.09250	200
02/09/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.01375	0.01268	0
02/09/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.02364	0.02255	0
02/09/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00563	0.00498	0
02/09/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00203	0.00248	0
02/09/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00004	0.00005	0
02/09/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00015	0.00018	0
02/09/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.06440	10.00900	61,290
02/09/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.42500	0.37600	0
02/09/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.37900	0.33200	0
02/09/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.47100	0.42100	0
02/09/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.29200	0.25000	5,655
02/09/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.02900	0.02300	3,590
02/09/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.76500	0.71100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.05300	0.04400	6,195
02/09/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.14600	0.12000	0
02/09/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.01000	0.00800	0
02/09/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.66600	0.61300	0
02/09/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.01600	0.01200	0
02/09/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.01300	0.01000	0
02/09/2011	€ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.02000	0.01500	0
02/09/2011	€ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
02/09/2011	€ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
02/09/2011	€ / R On 19 September 2011	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2011	€ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.00400	0.00300	0
02/09/2011	€ / R On 19 September 2011	10.20	C	Foreign Exchange Future	0.06500	0.05400	0
02/09/2011	€ / R On 19 September 2011	10.35	C	Foreign Exchange Future	0.03600	0.02800	0
02/09/2011	€ / R On 19 September 2011	10.35	P	Foreign Exchange Future	0.32200	0.36900	0
02/09/2011	€ / R On 19 September 2011	10.20	P	Foreign Exchange Future	0.20100	0.24500	0
02/09/2011	€ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.79000	0.84400	0
02/09/2011	€ / R On 19 September 2011	11.60	P	Foreign Exchange Future	1.53600	1.59100	0
02/09/2011	€ / R On 19 September 2011	11.15	P	Foreign Exchange Future	1.08700	1.14200	0
02/09/2011	€ / R On 19 September 2011	11.10	P	Foreign Exchange Future	1.03700	1.09200	0
02/09/2011	€ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.45600	0.50600	0
02/09/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.54900	0.60100	0
02/09/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.50200	0.55300	0
02/09/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.00200	0.00400	0
02/09/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.59600	0.64900	0
02/09/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.08200	0.11100	0
02/09/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.23900	0.28500	0
02/09/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.00100	0.00200	6,195
02/09/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.36500	0.41400	0
02/09/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.00700	0.01200	2,065
02/09/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.02800	0.04100	0
02/09/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.01500	0.02300	0
02/09/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.01100	0.01700	0
02/09/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.18480	10.12610	5,778
02/09/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.52700	0.49200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.49600	0.46200	0
02/09/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.56000	0.52300	0
02/09/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.41000	0.38100	0
02/09/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.70800	0.66400	0
02/09/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.91900	0.86900	0
02/09/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.83200	0.78400	0
02/09/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.05000	0.04700	0
02/09/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.43700	0.40700	0
02/09/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.05900	0.05500	0
02/09/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	0.74900	0.70300	0
02/09/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.11500	0.10700	0
02/09/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.29500	0.27400	0
02/09/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.05600	0.05200	0
02/09/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.26000	0.24100	0
02/09/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.38400	0.35700	0
02/09/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	0.66900	0.62600	0
02/09/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.09100	0.08500	0
02/09/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.33700	0.31200	0
02/09/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.30200	0.33600	400
02/09/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	1.10600	1.15900	0
02/09/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.08400	0.10000	0
02/09/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.24900	0.28100	0
02/09/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.42500	0.46500	0
02/09/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.52100	1.57600	0
02/09/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.36000	0.39800	0
02/09/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.93000	0.98100	0
02/09/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.06400	0.07700	0
02/09/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.47400	1.52900	0
02/09/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.20200	0.23100	0
02/09/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	1.61500	1.67100	0
02/09/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.04700	0.05800	0
02/09/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.03400	0.04300	0
02/09/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.07300	0.08800	0
02/09/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.22500	0.25500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.12500	0.14700	0
02/09/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.16100	0.18600	0
02/09/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.14200	0.16600	0
02/09/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.29710	10.23410	8,103
02/09/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.54800	0.51700	0
02/09/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.52400	0.49400	0
02/09/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.57200	0.54000	0
02/09/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.30300	1.24800	0
02/09/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.47900	0.45100	0
02/09/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.71100	0.67400	0
02/09/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.34800	1.29300	0
02/09/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.65300	0.61700	0
02/09/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.35200	0.33100	0
02/09/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.30900	0.29000	0
02/09/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.45800	0.43200	0
02/09/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.23100	0.21700	0
02/09/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.16800	0.15800	0
02/09/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.27200	0.25600	0
02/09/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.13900	0.13100	0
02/09/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.26100	0.24500	0
02/09/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.88600	0.84100	0
02/09/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.19600	0.18500	0
02/09/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.19900	1.25100	0
02/09/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.13900	0.15700	0
02/09/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.91400	0.96100	0
02/09/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.59200	1.64700	0
02/09/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.87500	0.92200	0
02/09/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.37100	1.42400	0
02/09/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.03400	1.08300	0
02/09/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.46100	0.49800	0
02/09/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.76200	0.80600	0
02/09/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.65500	0.69700	0
02/09/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.25600	0.28300	0
02/09/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.05100	0.05900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.21400	0.24000	0
02/09/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.43200	0.46700	0
02/09/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.05600	0.06400	0
02/09/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.32500	0.35600	0
02/09/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.37700	0.41000	0
02/09/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.35100	0.38300	0
02/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.12230	7.06210	0
02/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	0.45000	0.39900	0
02/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	0.40800	0.36100	0
02/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	0.49400	0.44200	0
02/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.23700	0.20500	14,286
02/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.09400	0.08200	6,757
02/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.37200	0.42000	0
02/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.02200	0.03000	0
02/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.11500	0.14300	0
02/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.03600	0.04900	0
02/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.02800	0.03700	0
02/09/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.54470	7.53220	26,285
02/09/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.89500	0.88300	0
02/09/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.84500	0.83300	0
02/09/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.94500	0.93200	0
02/09/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.11000	0.10700	0
02/09/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.14300	0.13800	0
02/09/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.54700	0.53500	0
02/09/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.35300	0.34200	0
02/09/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.08200	0.08100	0
02/09/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.40000	0.38800	0
02/09/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00500	0.00600	0
02/09/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.79500	0.78300	0
02/09/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00400	0.00500	0
02/09/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.74600	0.73300	0
02/09/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.44900	0.43700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00200	0.00200	0
02/09/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00300	0.00400	0
02/09/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.18000	0.17300	0
02/09/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.03500	0.04100	0
02/09/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.50800	0.52200	0
02/09/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.60700	0.62000	0
02/09/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.00400	0.00500	0
02/09/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00100	0.00100	0
02/09/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.45900	0.47300	0
02/09/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00000	0.00100	0
02/09/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.41000	0.42400	0
02/09/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.00500	0.00600	0
02/09/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.08700	0.09900	0
02/09/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.00800	0.01000	0
02/09/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.00200	0.00300	0
02/09/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.04800	0.05600	0
02/09/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.06500	0.07500	0
02/09/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00000	0.00100	0
02/09/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
02/09/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.55820	7.54430	1,031
02/09/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.92300	0.91000	0
02/09/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.87100	0.86400	0
02/09/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.36300	0.36900	0
02/09/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.97000	0.96100	0
02/09/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.24300	0.25200	0
02/09/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.18500	0.20800	0
02/09/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.01200	0.01700	0
02/09/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.10500	0.12500	0
02/09/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.01300	0.02000	0
02/09/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.01500	0.01600	0
02/09/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.57500	7.56070	1,680
02/09/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.47700	0.47500	0
02/09/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.44600	0.44400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.51000	0.50700	0
02/09/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.38700	0.38700	0
02/09/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.70000	0.69300	0
02/09/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.23300	0.23500	0
02/09/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.36000	0.36000	0
02/09/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.38800	1.37600	0
02/09/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.66000	0.65400	0
02/09/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.08500	0.09300	0
02/09/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01300	0.01500	0
02/09/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.23500	0.24900	0
02/09/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.40800	0.42400	0
02/09/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.07500	0.08200	0
02/09/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.21200	0.22600	0
02/09/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.13500	0.14600	0
02/09/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.17100	0.18300	0
02/09/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.15200	0.16400	0
02/09/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.59250	8.58450	0
02/09/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.64400	1.63800	0
02/09/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.60900	1.60300	0
02/09/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.67800	1.67200	0
02/09/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.33600	0.33800	0
02/09/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.36700	0.36900	0
02/09/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.35200	0.35400	0
02/09/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.22260	7.19750	0
02/09/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.05200	0.04400	0
02/09/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.03600	0.03100	0
02/09/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.07300	0.06300	0
02/09/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00100	0.00100	0
02/09/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00100	0.00100	0
02/09/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00100	0.00100	0
02/09/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.00600	0.00500	0
02/09/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.62300	0.59800	0
02/09/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.32600	0.30200	0
02/09/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.00300	0.00500	0
02/09/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.72700	0.75300	0
02/09/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
02/09/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.33300	0.35800	0
02/09/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.62800	0.65400	0
02/09/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.52800	0.55400	0
02/09/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.57800	0.60400	0
02/09/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.05000	0.06600	0
02/09/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.11300	0.13400	0
02/09/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.07900	0.09700	0
02/09/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.30010	7.27440	10
02/09/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.20500	0.19500	0
02/09/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.18000	0.17400	0
02/09/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.23300	0.22100	0
02/09/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.08300	0.08000	0
02/09/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.52900	0.50800	0
02/09/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.09200	0.08900	0
02/09/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.48500	0.46600	0
02/09/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.14400	0.13900	0
02/09/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.12900	0.12500	0
02/09/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.44300	0.42400	0
02/09/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.04300	0.05000	0
02/09/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.27900	0.30100	0
02/09/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.24400	0.26500	0
02/09/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.03500	0.04200	0
02/09/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.39200	0.41500	0
02/09/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.02900	0.03400	0
02/09/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.43300	0.45600	0
02/09/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.13300	0.14700	0
02/09/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.18000	0.20000	0
02/09/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.15500	0.17100	0
02/09/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.00220	0.00450	22,388

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.22190	0.17920	21,898
02/09/2011	CHF / R On 19 September 2011			Foreign Exchange Future	9.05100	8.83150	10
02/09/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	1.40100	1.18200	0
02/09/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	1.35100	1.13200	0
02/09/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	1.45100	1.23200	0
02/09/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.65700	0.44600	0
02/09/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.15300	0.08200	0
02/09/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.17700	0.09500	0
02/09/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	1.25100	1.03300	0
02/09/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.20300	0.10900	0
02/09/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.29900	0.16800	0
02/09/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.26400	0.14500	0
02/09/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.13300	0.07100	0
02/09/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	1.20100	0.98300	0
02/09/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.08600	0.04600	0
02/09/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	0.28500	0.46500	0
02/09/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.00000	0.00200	0
02/09/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.18200	0.34000	0
02/09/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.06300	0.16400	0
02/09/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.04800	0.13700	0
02/09/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.10200	0.22800	0
02/09/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.00000	0.00200	0
02/09/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.12600	0.26400	0
02/09/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.15200	0.30100	0
02/09/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.00600	0.01500	0
02/09/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.00000	0.00100	0
02/09/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.00000	0.00100	0
02/09/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.00000	0.00100	0
02/09/2011	CHF / R On 19 December 2011			Foreign Exchange Future	9.20320	8.97590	264
02/09/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.96500	0.78000	0
02/09/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.92400	0.74300	0
02/09/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	1.00900	0.81800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.80600	0.63900	0
02/09/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	1.09900	0.89700	0
02/09/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.33100	1.11800	0
02/09/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.76900	0.60600	0
02/09/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.54400	0.42400	0
02/09/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.33000	0.25700	0
02/09/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.42300	0.32900	0
02/09/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.84500	0.67200	0
02/09/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	1.23700	1.02700	0
02/09/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.47400	1.25600	0
02/09/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.60000	0.47000	0
02/09/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.57000	1.35000	0
02/09/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.66300	0.52100	0
02/09/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.51700	0.40300	0
02/09/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.73300	0.57600	0
02/09/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.31400	0.24500	0
02/09/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.40200	0.31300	0
02/09/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.39900	0.53700	0
02/09/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.56100	0.71900	0
02/09/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.13000	0.20000	0
02/09/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.26400	0.37700	0
02/09/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.16000	0.24500	0
02/09/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.01700	0.02400	0
02/09/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.19700	0.29400	0
02/09/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.02100	0.03000	0
02/09/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.03400	0.05100	0
02/09/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.09200	0.14600	0
02/09/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.37000	0.50300	0
02/09/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.52700	0.68100	0
02/09/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.24100	0.34800	0
02/09/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.11600	0.18000	0
02/09/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.02800	0.04200	0
02/09/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.04600	0.07100	0
02/09/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.10300	0.16300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.05600	0.09200	0
02/09/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.07100	0.11700	0
02/09/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.06200	0.10400	0
02/09/2011	RAIN On 19 September 2011			Foreign Exchange Future	14,487.98000	14,374.40000	0
02/09/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.11000	1.10070	0
02/09/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.02030	0.01600	0
02/09/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00470	0.00350	0
02/09/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.06070	0.05200	0
02/09/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.00070	0.00130	0
02/09/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.04470	0.05280	0
02/09/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.01030	0.01530	0
02/09/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.12410	1.11460	0
02/09/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.05240	0.04700	0
02/09/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.03130	0.02790	0
02/09/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.08540	0.07800	0
02/09/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.01130	0.01340	0
02/09/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.05720	0.06330	0
02/09/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.02830	0.03240	0
Future Open Interest							500,321.00
Option Open Interest							347,086.00
Grand Total							847,407.00