



Currency Futures & Options Monthly Statistics

From: 01/04/2011 To: 01/04/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.80480	6.83020	416,921
01/04/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.02900	0.03400	0
01/04/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.02500	0.03000	800
01/04/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.03300	0.03900	7,200
01/04/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.22400	0.24500	0
01/04/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.05600	0.06400	1,790
01/04/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.08500	0.09500	6,000
01/04/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.14600	0.15900	0
01/04/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00700	0.01000	500
01/04/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.01200	0.01500	1,000
01/04/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.04900	0.05700	1,000
01/04/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.04300	0.05000	250
01/04/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.07400	0.08300	650
01/04/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.09700	0.10800	19,330
01/04/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.03700	0.04400	5,500
01/04/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.11200	0.12300	100
01/04/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.25600	0.27800	0
01/04/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.12800	0.14000	2,650
01/04/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.10100	0.09800	7,200
01/04/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.25700	0.24300	0
01/04/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.58200	0.56400	0
01/04/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.29200	0.27800	3,000
01/04/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.53800	0.52000	0
01/04/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.36900	0.35300	0
01/04/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.49400	0.47700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	1.00700	0.98500	0
01/04/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.19100	0.17900	2,400
01/04/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.22300	0.21000	0
01/04/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.20200	1.18000	0
01/04/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.33000	0.31500	0
01/04/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.11900	0.11500	300
01/04/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.45100	0.43400	0
01/04/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.62800	0.60900	1,500
01/04/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.72000	0.70000	0
01/04/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.67400	0.65400	0
01/04/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.90410	6.92970	108,485
01/04/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.06300	0.06700	0
01/04/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.06000	0.06300	0
01/04/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.06700	0.07000	3,000
01/04/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.08400	0.08800	2,800
01/04/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.13800	0.14500	5,000
01/04/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.32900	0.34400	0
01/04/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.27800	0.29100	0
01/04/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.12900	0.13600	10,000
01/04/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.10700	0.11200	200
01/04/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.38600	0.40300	0
01/04/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.18200	0.17300	5,000
01/04/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.80300	0.78200	0
01/04/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.27400	0.26100	10,000
01/04/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.67500	0.65600	0
01/04/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.22500	0.21400	10,000
01/04/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.63400	0.61500	2,800
01/04/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.16300	1.14000	0
01/04/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.98000	0.95800	0
01/04/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.25600	1.23300	0
01/04/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.20900	1.18700	0
01/04/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.00000	7.02690	3,122
01/04/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.24100	0.25000	0
01/04/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.22900	0.23800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.25400	0.26400	0
01/04/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.55400	0.53700	0
01/04/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.62900	0.61100	0
01/04/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.59100	0.57300	0
01/04/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.10200	7.13130	638
01/04/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.45700	0.47300	0
01/04/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.43400	0.44900	0
01/04/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.48200	0.49800	0
01/04/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.47500	0.49100	0
01/04/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.37300	0.36000	1,000
01/04/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.36600	0.35300	0
01/04/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.41800	0.40400	0
01/04/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.39100	0.37800	0
01/04/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.06280	9.08650	0
01/04/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.41800	1.42300	0
01/04/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.43400	1.43900	0
01/04/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.40200	1.40700	0
01/04/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.58900	1.57100	0
01/04/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.52100	1.50300	0
01/04/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.55500	1.53700	0
01/04/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.80480	6.83020	280
01/04/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.08499	0.09505	0
01/04/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.07408	0.08345	0
01/04/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.09747	0.10825	0
01/04/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.03737	0.04389	0
01/04/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.58257	0.56369	60
01/04/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.29267	0.27805	0
01/04/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.36928	0.35325	0
01/04/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.33019	0.31485	0
01/04/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.90410	6.92970	0
01/04/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.20894	0.21925	0
01/04/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.19472	0.20442	0
01/04/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.22430	0.23525	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.37020	0.35555	0
01/04/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.44062	0.42472	0
01/04/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.40484	0.38955	0
01/04/2011	£ / R On 13 June 2011			Foreign Exchange Future	10.90220	10.93620	26,810
01/04/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.04100	0.04500	0
01/04/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.03400	0.03700	0
01/04/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.03700	0.04100	0
01/04/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.04500	0.04900	0
01/04/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.33100	0.35700	0
01/04/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.08900	0.09700	10
01/04/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.07300	0.08000	0
01/04/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.72100	0.69400	100
01/04/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.17900	0.17100	10
01/04/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.63700	0.61100	0
01/04/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.94300	0.91300	0
01/04/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.03500	1.00500	0
01/04/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	1.08200	1.05100	100
01/04/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.98900	0.95900	0
01/04/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.04120	11.07580	29,955
01/04/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.26700	0.27800	0
01/04/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.25400	0.26500	0
01/04/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.28100	0.29300	0
01/04/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.14700	0.15400	0
01/04/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.23000	0.24000	0
01/04/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.83900	0.81400	100
01/04/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.20600	1.17800	200
01/04/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.69000	0.66700	0
01/04/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.76300	0.73900	0
01/04/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.72600	0.70200	0
01/04/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.17200	11.20930	452
01/04/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.38600	0.39700	0
01/04/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.37200	0.38300	0
01/04/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.40100	0.41300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.25700	0.26400	0
01/04/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.28500	1.25500	250
01/04/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.82900	0.80400	0
01/04/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.90000	0.87400	0
01/04/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.86400	0.83800	0
01/04/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08070	0.08240	1,173
01/04/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00111	0.00154	0
01/04/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00615	0.00767	0
01/04/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00018	0.00027	0
01/04/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01448	0.01287	0
01/04/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00045	0.00027	0
01/04/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00541	0.00414	0
01/04/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08200	0.08370	16,271
01/04/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00477	0.00569	0
01/04/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00177	0.00210	0
01/04/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01218	0.01380	0
01/04/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00018	0.00010	0
01/04/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00977	0.00840	0
01/04/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00277	0.00199	0
01/04/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.61170	9.67480	15,900
01/04/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.14500	0.16600	0
01/04/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.13100	0.15000	0
01/04/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.16100	0.18400	0
01/04/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.29900	0.25900	0
01/04/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.36900	0.32500	0
01/04/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.33300	0.29100	0
01/04/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.72790	9.79160	50,917
01/04/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.38900	0.42600	0
01/04/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.41600	0.45300	0
01/04/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.36400	0.39900	0
01/04/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.33600	0.30700	0
01/04/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.28800	0.26100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.31100	0.28400	0
01/04/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.83580	9.90130	300
01/04/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.46800	0.50200	0
01/04/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.44400	0.47700	0
01/04/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.49200	0.52800	0
01/04/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.40600	0.37700	0
01/04/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.45800	0.42600	0
01/04/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.43200	0.40100	0
01/04/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.99380	7.00140	13,275
01/04/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.37200	0.38000	0
01/04/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.32900	0.33700	0
01/04/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.41500	0.42300	0
01/04/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.02100	0.02200	0
01/04/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.03500	0.03600	0
01/04/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.02800	0.02900	0
01/04/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.00990	7.01780	8,570
01/04/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.43700	0.44300	0
01/04/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.47600	0.48200	0
01/04/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.40000	0.40500	0
01/04/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.09000	0.08700	0
01/04/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.06600	0.06400	0
01/04/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.07700	0.07500	0
01/04/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.02750	7.03610	0
01/04/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.48600	0.49300	0
01/04/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.45200	0.45800	0
01/04/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.52200	0.52900	0
01/04/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.09500	0.09300	0
01/04/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.12500	0.12200	0
01/04/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.10900	0.10700	0
01/04/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.02250	8.02070	0
01/04/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.26900	1.27000	0
01/04/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.24200	1.24300	0
01/04/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.29600	1.29800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.52400	0.52700	0
01/04/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.57000	0.57200	0
01/04/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.54700	0.54900	0
01/04/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.04430	7.00960	0
01/04/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.22800	0.20500	0
01/04/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.19500	0.17300	0
01/04/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.26400	0.23900	0
01/04/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.07000	0.07900	0
01/04/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.10100	0.11300	0
01/04/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.08400	0.09500	0
01/04/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.12870	7.09340	0
01/04/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.17100	0.15800	0
01/04/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.18900	0.17500	0
01/04/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.15400	0.14300	0
01/04/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.32500	0.35000	0
01/04/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.26000	0.28200	0
01/04/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.29200	0.31500	0
01/04/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.33260	7.47020	900
01/04/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.33900	0.44400	0
01/04/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.30500	0.40500	0
01/04/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.37500	0.48400	0
01/04/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.09200	0.06400	0
01/04/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.12200	0.08500	0
01/04/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.10600	0.07400	0
01/04/2011	CHF / R On 19 September 2011			Foreign Exchange Future	7.44490	7.58440	0
01/04/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.23200	0.28800	0
01/04/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.24900	0.30900	0
01/04/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.21600	0.26800	0
01/04/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.47100	0.38400	0
01/04/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.40400	0.32500	0
01/04/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.43700	0.35400	0
01/04/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,637.78000	13,735.36000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	137.80000	235.40000	0
01/04/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	137.80000	235.40000	0
01/04/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	137.80000	235.40000	0
01/04/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.10000	0
01/04/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.04170	1.04660	0
01/04/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.02170	0.02430	0
01/04/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.04970	0.05390	0
01/04/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00920	0.01050	0
01/04/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.06750	0.06390	0
01/04/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00800	0.00730	0
01/04/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.03000	0.02770	0
01/04/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.06100	1.06670	0
01/04/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.02880	0.03090	0
01/04/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01810	0.01950	0
01/04/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.04680	0.05000	0
01/04/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.03580	0.03330	0
01/04/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.10710	0.10280	0
01/04/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.06780	0.06420	0
Future Open Interest							693,969.00
Option Open Interest							111,800.00
Grand Total							805,769.00