



Currency Futures & Options Monthly Statistics

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.66490	6.62220	426,718
03/05/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.00400	0.00400	0
03/05/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.00400	0.00400	800
03/05/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.00500	0.00500	7,200
03/05/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.10200	0.09100	650
03/05/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.01200	0.01200	1,690
03/05/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.02400	0.02200	6,000
03/05/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.04500	0.04100	2,650
03/05/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.22100	0.19500	3,000
03/05/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.05500	0.05100	0
03/05/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.06800	0.06200	100
03/05/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00100	0.00100	500
03/05/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00100	0.00100	1,000
03/05/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.01000	0.01000	1,000
03/05/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.00800	0.00800	250
03/05/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.01900	0.01800	100
03/05/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.02900	0.02700	19,330
03/05/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.00700	0.00700	5,500
03/05/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.03600	0.03400	100
03/05/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.12300	0.11000	0
03/05/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.08300	0.07500	175
03/05/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.10800	0.13800	7,450
03/05/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.32100	0.36200	0
03/05/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.69200	0.73500	0
03/05/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.36400	0.40500	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.64300	0.68600	0
03/05/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.45400	0.49600	0
03/05/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.59500	0.63800	0
03/05/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	1.13600	1.17900	0
03/05/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.16800	0.20300	0
03/05/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.24000	0.27900	2,400
03/05/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.28000	0.31900	0
03/05/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.05600	0.07300	100
03/05/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.20300	0.24000	0
03/05/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.33600	1.37900	0
03/05/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.40900	0.45000	0
03/05/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.13700	0.16900	300
03/05/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.54700	0.59000	0
03/05/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.74000	0.78300	1,000
03/05/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.83900	0.88200	0
03/05/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.78900	0.83200	0
03/05/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.76080	6.71710	119,432
03/05/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.03500	0.03500	0
03/05/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.03300	0.03300	0
03/05/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.03800	0.03700	3,000
03/05/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.04800	0.04700	2,800
03/05/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.08500	0.08200	5,000
03/05/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00300	0.00300	0
03/05/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.13700	0.13000	6,060
03/05/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.07900	0.07600	10,000
03/05/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.32600	0.30400	6,060
03/05/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.22500	0.21200	0
03/05/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.19100	0.18000	0
03/05/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.06400	0.06200	200
03/05/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.27100	0.25100	0
03/05/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.21000	0.23400	5,000
03/05/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.16500	0.18700	0
03/05/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.33000	0.36300	10,000
03/05/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.76800	0.80900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.26400	0.29500	10,000
03/05/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.47600	0.51300	0
03/05/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.90300	0.94500	0
03/05/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	3.04200	3.08600	0
03/05/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.72400	0.76500	2,800
03/05/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.27700	1.32000	0
03/05/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	1.08700	1.13000	0
03/05/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.37200	1.41600	0
03/05/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.32400	1.36800	0
03/05/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.85480	6.81220	12,572
03/05/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.18000	0.17400	0
03/05/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.17000	0.16500	0
03/05/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.19000	0.18400	0
03/05/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.37600	0.35500	5,925
03/05/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.63500	0.67200	0
03/05/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.27100	0.29300	0
03/05/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.71500	0.75300	0
03/05/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.67500	0.71200	0
03/05/2011	\$ / R On 19 March 2012			Foreign Exchange Future	6.95460	6.91190	1,240
03/05/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.36400	0.35000	0
03/05/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.37700	0.36200	0
03/05/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.34700	0.33300	0
03/05/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.38200	0.36700	0
03/05/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.41300	0.44100	0
03/05/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.47800	0.50700	0
03/05/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.42200	0.45000	1,000
03/05/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.44500	0.47400	0
03/05/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.19110	7.14780	0
03/05/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.53000	0.51100	0
03/05/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.55200	0.53000	13,000
03/05/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.51200	0.49300	0
03/05/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.57100	0.59500	0
03/05/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.51100	0.53200	0
03/05/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.53900	0.56300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	\$ / R On 14 December 2015			Foreign Exchange Future	8.95410	8.90880	0
03/05/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.34100	1.28100	0
03/05/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.32600	1.26600	0
03/05/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.35700	1.29600	0
03/05/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.55300	1.53700	0
03/05/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.62200	1.60700	0
03/05/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.58700	1.57200	0
03/05/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.66490	6.62220	284
03/05/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.02370	0.02237	0
03/05/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.00662	0.00663	0
03/05/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.01911	0.01822	0
03/05/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.02937	0.02747	0
03/05/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.36447	0.40527	0
03/05/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.45421	0.49602	0
03/05/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.69172	0.73443	60
03/05/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.40880	0.45017	0
03/05/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.76080	6.71710	0
03/05/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.13683	0.13016	0
03/05/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.12616	0.12024	0
03/05/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.14851	0.14101	0
03/05/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.43771	0.47391	0
03/05/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.51536	0.55314	0
03/05/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.47603	0.51306	0
03/05/2011	£ / R On 13 June 2011			Foreign Exchange Future	10.98110	11.03680	25,822
03/05/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.01700	0.02400	0
03/05/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.01500	0.02100	0
03/05/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.02000	0.02800	0
03/05/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.32600	0.37400	0
03/05/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.05200	0.06800	10
03/05/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.04000	0.05300	0
03/05/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.01300	0.01900	0
03/05/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.98200	0.93200	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.60900	0.56600	100
03/05/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.09500	0.08700	10
03/05/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.52100	0.48100	0
03/05/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.83900	0.79100	0
03/05/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.93400	0.88400	0
03/05/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.88600	0.83700	0
03/05/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.12330	11.17890	29,935
03/05/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.24900	0.27300	0
03/05/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.23500	0.25800	0
03/05/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.26300	0.28900	0
03/05/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.21000	0.23100	3,455
03/05/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.12700	0.14100	0
03/05/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.44200	0.48000	3,455
03/05/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.10400	1.06200	200
03/05/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.31900	0.30100	0
03/05/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.73700	0.70200	100
03/05/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.59000	0.56000	0
03/05/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.66200	0.62900	0
03/05/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.62600	0.59400	0
03/05/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.26070	11.31830	993
03/05/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.37200	0.39700	0
03/05/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.24000	0.25800	0
03/05/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.35700	0.38200	0
03/05/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.38700	0.41300	0
03/05/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.72600	0.69500	0
03/05/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.79600	0.76400	0
03/05/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.17900	1.14000	250
03/05/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.76100	0.72900	0
03/05/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08250	0.08150	647
03/05/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00105	0.00086	0
03/05/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00007	0.00006	0
03/05/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00760	0.00668	0
03/05/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00010	0.00018	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01257	0.01356	0
03/05/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00355	0.00436	0
03/05/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08370	0.08270	16,271
03/05/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00547	0.00489	0
03/05/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00182	0.00164	0
03/05/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01377	0.01279	0
03/05/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00007	0.00009	0
03/05/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00812	0.00894	0
03/05/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00177	0.00219	0
03/05/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.87540	9.81950	17,004
03/05/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.19200	0.16800	0
03/05/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.22400	0.19700	0
03/05/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.16200	0.14700	0
03/05/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.13700	0.17800	0
03/05/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.09900	0.12800	0
03/05/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.11700	0.14900	0
03/05/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.98550	9.92970	51,077
03/05/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.51400	0.47900	0
03/05/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.48200	0.44800	0
03/05/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.54700	0.51000	0
03/05/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.19000	0.18200	3,590
03/05/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.42100	0.39100	3,590
03/05/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.60500	0.65200	0
03/05/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.16200	0.18000	0
03/05/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.23600	0.26100	0
03/05/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.19700	0.21800	0
03/05/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.17900	0.19900	0
03/05/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.09020	10.03760	2,000
03/05/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.58800	0.55900	0
03/05/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.55900	0.53200	0
03/05/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.61700	0.58700	0
03/05/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.27700	0.29900	0
03/05/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.31900	0.34400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.29800	0.32100	0
03/05/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.22500	7.21330	12,686
03/05/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.57700	0.56600	0
03/05/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.52800	0.51700	0
03/05/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.62600	0.61500	0
03/05/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00100	0.00200	0
03/05/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00300	0.00400	0
03/05/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00200	0.00300	0
03/05/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.23720	7.22360	8,820
03/05/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.61700	0.60600	0
03/05/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.57300	0.56200	0
03/05/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.66200	0.65000	0
03/05/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02500	0.02600	0
03/05/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.03600	0.03800	0
03/05/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.03000	0.03200	0
03/05/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.25120	7.24100	150
03/05/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.66700	0.66000	0
03/05/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.62700	0.62000	0
03/05/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.70700	0.70000	0
03/05/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.05600	0.05900	0
03/05/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.07600	0.07900	0
03/05/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.06600	0.06900	0
03/05/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.20890	8.20160	0
03/05/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.37600	1.39400	0
03/05/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.34800	1.36300	0
03/05/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.40500	1.42400	0
03/05/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.44600	0.47200	0
03/05/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.48900	0.51100	0
03/05/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.46700	0.49200	0
03/05/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.99710	6.97250	0
03/05/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.15400	0.14300	0
03/05/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.19100	0.17800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.12100	0.11100	0
03/05/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.07400	0.08900	0
03/05/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.04400	0.05600	0
03/05/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.05700	0.07100	0
03/05/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.07950	7.05450	0
03/05/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.13400	0.12800	0
03/05/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.15000	0.14400	0
03/05/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.11900	0.11400	0
03/05/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.34000	0.36000	0
03/05/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.27100	0.29000	0
03/05/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.30500	0.32400	0
03/05/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.74440	7.62670	900
03/05/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.65400	0.54500	0
03/05/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.70200	0.59100	0
03/05/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.60600	0.49900	0
03/05/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.01200	0.02200	0
03/05/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00800	0.01400	0
03/05/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.01000	0.01800	0
03/05/2011	CHF / R On 19 September 2011			Foreign Exchange Future	7.85900	7.73920	0
03/05/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.39500	0.32900	0
03/05/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.42600	0.35600	0
03/05/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.36700	0.30400	0
03/05/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.20800	0.26500	0
03/05/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.16700	0.21700	0
03/05/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.18600	0.24000	0
03/05/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,756.52000	13,678.64000	0
03/05/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	256.50000	178.60000	0
03/05/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	256.50000	178.60000	0
03/05/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	256.50000	178.70000	0
03/05/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.10000	0
03/05/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.02790	1.02220	0
03/05/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.00950	0.00890	0
03/05/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00230	0.00240	0
03/05/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.03350	0.03030	0
03/05/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00560	0.00810	0
03/05/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.07440	0.08020	0
03/05/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.03160	0.03670	0
03/05/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.04760	1.04170	0
03/05/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.02020	0.01910	0
03/05/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01170	0.01110	0
03/05/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03560	0.03350	0
03/05/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.03800	0.04180	0
03/05/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.11410	0.11940	0
03/05/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.07260	0.07740	0
Future Open Interest							726,551.00
Option Open Interest							160,060.00
Grand Total							886,611.00