



# Currency Futures & Options Weekly Statistics

From: 27/12/2010 To: 29/12/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.00530	9.07530	0
28/12/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.34500	0.39400	0
28/12/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.20600	0.18200	0
28/12/2010	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.13500	0.16600	3,000
28/12/2010	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.23200	0.19100	0
28/12/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.07500	0.09400	4,780
28/12/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.42200	0.36900	3,000
28/12/2010	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.06700	0.08400	500
28/12/2010	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.46400	0.40900	0
28/12/2010	\$ / R On 14-March-11	7.20	C	Foreign Exchange Future	0.06000	0.07500	0
28/12/2010	\$ / R On 14-March-11	7.20	P	Foreign Exchange Future	0.50700	0.45000	2,571
28/12/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.05400	0.06800	10,500
28/12/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.55100	0.49300	3,000
28/12/2010	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.32600	0.35500	0
28/12/2010	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.60800	0.56300	0
28/12/2010	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.31300	0.34000	0
28/12/2010	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.64500	0.59800	0
28/12/2010	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.29900	0.32600	0
28/12/2010	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.68100	0.63400	0
28/12/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.11600	0.13300	0
28/12/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.72700	0.67100	0
28/12/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.10900	0.12500	300
28/12/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.77000	0.71300	0
28/12/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.02900	0.03700	871
28/12/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.82600	0.76200	0
28/12/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.02600	0.03400	3,071
28/12/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.87300	0.80900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.01500	0.01900	0
28/12/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	1.21200	1.14400	0
28/12/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.12000	0.13200	0
28/12/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.19000	1.12800	0
28/12/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.11500	0.12600	0
28/12/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.23500	1.17200	0
28/12/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.11000	0.12100	0
28/12/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.28000	1.21700	0
28/12/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00800	0.01000	3,000
28/12/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.65500	1.58500	0
28/12/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00700	0.00900	30,000
28/12/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.75400	1.68400	0
28/12/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.50300	1.53800	0
28/12/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.64800	1.61300	0
28/12/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.48900	1.52200	0
28/12/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.68400	1.64700	0
28/12/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.47400	1.50700	0
28/12/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.71900	1.68200	0
28/12/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
28/12/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.74700	3.67500	0
28/12/2010	\$ / R MAXI On 13-June-11			Foreign Exchange Future	6.83910	6.91230	0
28/12/2010	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.10624	0.13187	0
28/12/2010	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.30304	0.25677	0
28/12/2010	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.21276	0.24374	0
28/12/2010	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.37366	0.33144	0
28/12/2010	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.19813	0.22722	0
28/12/2010	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.40903	0.36492	0
28/12/2010	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.18463	0.21193	0
28/12/2010	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.44553	0.39963	0
28/12/2010	£ / R On 19-December-11			Foreign Exchange Future	10.75450	10.90950	0
28/12/2010	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.25600	0.29900	0
28/12/2010	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	1.07200	0.96100	0
28/12/2010	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.24600	0.28700	0
28/12/2010	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	1.11200	0.99900	0
28/12/2010	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.23600	0.27600	0
28/12/2010	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	1.15200	1.03800	0
28/12/2010	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.34200	0.38800	0
28/12/2010	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	1.18800	1.07900	0
28/12/2010	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.33100	0.37500	0
28/12/2010	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	1.22700	1.11600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2010	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.32000	0.36400	0
28/12/2010	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	1.26600	1.15500	0
28/12/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.01600	0.02400	0
28/12/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	1.38200	1.24000	0
28/12/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.09400	0.11600	0
28/12/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	1.38800	1.25700	0
28/12/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.08900	0.11000	0
28/12/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	1.43300	1.30100	0
28/12/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.08500	0.10500	0
28/12/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	1.47900	1.34600	0
28/12/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.01000	0.01500	150
28/12/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	1.62600	1.48100	0
28/12/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.00400	0.00600	870
28/12/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	2.17000	2.02200	0
28/12/2010	¥ / R On 13-June-11			Foreign Exchange Future	0.08350	0.08360	0
28/12/2010	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00933	0.00949	0
28/12/2010	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00083	0.00089	0
28/12/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00603	0.00611	0
28/12/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00063	0.00071	0
28/12/2010	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00361	0.00377	0
28/12/2010	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00511	0.00517	0
28/12/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00131	0.00142	0
28/12/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00591	0.00602	0
28/12/2010	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00141	0.00151	0
28/12/2010	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01291	0.01291	0
28/12/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00028	0.00032	0
28/12/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01488	0.01492	0
28/12/2010	€ / R On 19-December-11			Foreign Exchange Future	9.21030	9.29430	0
28/12/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.03700	0.05300	10,429
28/12/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.66300	0.59700	0
28/12/2010	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.23300	0.26000	0
28/12/2010	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.73400	0.67700	0
28/12/2010	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.22200	0.24800	0
28/12/2010	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.77300	0.71500	0
28/12/2010	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.21100	0.23600	0
28/12/2010	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.81200	0.75300	0
28/12/2010	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.31200	0.33400	0
28/12/2010	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.85200	0.79000	0
28/12/2010	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.30000	0.32100	0
28/12/2010	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.89000	0.82700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2010	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.28900	0.30900	0
28/12/2010	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.92900	0.86500	0
28/12/2010	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.00800	0.01400	100
28/12/2010	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	1.23400	1.15800	0
28/12/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.00400	0.00800	14,937
28/12/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	1.53000	1.45200	0
28/12/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00400	0.00700	4,508
28/12/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	1.63000	1.55100	0
28/12/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.55420	7.54930	0
28/12/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.36600	0.37600	0
28/12/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.18100	0.17700	0
28/12/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.33200	0.34200	0
28/12/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.19700	0.19300	0
28/12/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.29900	0.30900	0
28/12/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.21400	0.21000	0
28/12/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.13600	0.15300	0
28/12/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.11000	0.11200	0
28/12/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.99400	0.99000	0
28/12/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.69000	0.69100	0
28/12/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.97200	0.96900	0
28/12/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.71800	0.72000	0
28/12/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.95100	0.94800	0
28/12/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.74700	0.74900	0
28/12/2010	CAD/ R On 13-June-11			Foreign Exchange Future	6.81570	6.83720	0
28/12/2010	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.18600	0.19600	0
28/12/2010	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.22000	0.20900	0
28/12/2010	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.16600	0.17600	0
28/12/2010	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.25000	0.23900	0
28/12/2010	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.14900	0.15700	0
28/12/2010	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.28300	0.27000	0
28/12/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.03800	0.04500	0
28/12/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.29100	0.27800	0
28/12/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.03100	0.03700	0
28/12/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.33400	0.32000	0
28/12/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.02500	0.03000	0
28/12/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.37800	0.36300	0
28/12/2010	CHF / R On 13-June-11			Foreign Exchange Future	7.20070	7.20980	0
28/12/2010	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.36500	0.37300	0
28/12/2010	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.21400	0.21300	0
28/12/2010	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.33800	0.34600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2010	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.23700	0.23600	0
28/12/2010	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.31300	0.32100	0
28/12/2010	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.26200	0.26100	0
28/12/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.14500	0.15300	0
28/12/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.24400	0.24400	0
28/12/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.12800	0.13500	0
28/12/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.27700	0.27600	0
28/12/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.11300	0.12000	0
28/12/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.31200	0.31100	0
28/12/2010	RAIN On 13-June-11			Foreign Exchange Future	13,262.24000	13,382.15000	0
28/12/2010	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
28/12/2010	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	237.80000	117.80000	0
28/12/2010	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
28/12/2010	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	237.80000	117.90000	0
28/12/2010	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
28/12/2010	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	237.80000	117.90000	0
28/12/2010	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	0.00000	0.00000	0
28/12/2010	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	505.40000	390.60000	0
28/12/2010	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	0.00000	0.00000	0
28/12/2010	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	505.40000	390.60000	0
28/12/2010	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	0.00000	0.00000	0
28/12/2010	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	505.40000	390.60000	0
28/12/2010	YUAN/R On 13-June-11			Foreign Exchange Future	1.03330	1.04360	0
28/12/2010	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.05680	0.06430	0
28/12/2010	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.02350	0.02070	0
28/12/2010	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.03340	0.03850	0
28/12/2010	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.05010	0.04490	0
28/12/2010	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.02020	0.02340	0
28/12/2010	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.08690	0.07980	0
29/12/2010	\$ / R On 14-December-15			Foreign Exchange Future	8.99580	9.00530	0
29/12/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.33400	0.34500	0
29/12/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.20500	0.20600	0
29/12/2010	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.12800	0.13500	3,000
29/12/2010	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.23500	0.23200	0
29/12/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.06900	0.07500	4,780
29/12/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.42600	0.42200	3,000
29/12/2010	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.06100	0.06700	500
29/12/2010	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.46800	0.46400	0
29/12/2010	\$ / R On 14-March-11	7.20	C	Foreign Exchange Future	0.05400	0.06000	0
29/12/2010	\$ / R On 14-March-11	7.20	P	Foreign Exchange Future	0.51100	0.50700	2,571

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29/12/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.04800	0.05400	10,500
29/12/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.55500	0.55100	3,000
29/12/2010	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.32000	0.32600	0
29/12/2010	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.61300	0.60800	0
29/12/2010	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.30700	0.31300	0
29/12/2010	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.65000	0.64500	0
29/12/2010	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.29300	0.29900	0
29/12/2010	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.68600	0.68100	0
29/12/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.11100	0.11600	0
29/12/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.73200	0.72700	0
29/12/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.10400	0.10900	300
29/12/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.77500	0.77000	0
29/12/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.02400	0.02900	871
29/12/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.83100	0.82600	0
29/12/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.02200	0.02600	3,071
29/12/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.87900	0.87300	0
29/12/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.01100	0.01500	0
29/12/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	1.21800	1.21200	0
29/12/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.11400	0.12000	0
29/12/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.19300	1.19000	0
29/12/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.10900	0.11500	0
29/12/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.23800	1.23500	0
29/12/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.10500	0.11000	0
29/12/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.28400	1.28000	0
29/12/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00600	0.00800	3,000
29/12/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.66300	1.65500	0
29/12/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00500	0.00700	30,000
29/12/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.76200	1.75400	0
29/12/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.49300	1.50300	0
29/12/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.64700	1.64800	0
29/12/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.47800	1.48900	0
29/12/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.68200	1.68400	0
29/12/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.46300	1.47400	0
29/12/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.71700	1.71900	0
29/12/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
29/12/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.75700	3.74700	0
29/12/2010	\$ / R MAXI On 13-June-11			Foreign Exchange Future	6.82900	6.83910	0
29/12/2010	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.09993	0.10624	0
29/12/2010	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.30703	0.30304	0
29/12/2010	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.20748	0.21276	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2010	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.37848	0.37366	0
29/12/2010	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.19292	0.19813	0
29/12/2010	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.41392	0.40903	0
29/12/2010	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.17948	0.18463	0
29/12/2010	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.45048	0.44553	0
29/12/2010	£ / R On 19-December-11			Foreign Exchange Future	10.77460	10.75450	0
29/12/2010	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.26000	0.25600	0
29/12/2010	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	1.05500	1.07200	0
29/12/2010	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.25000	0.24600	0
29/12/2010	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	1.09500	1.11200	0
29/12/2010	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.24000	0.23600	0
29/12/2010	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	1.13500	1.15200	0
29/12/2010	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.34600	0.34200	0
29/12/2010	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	1.17100	1.18800	0
29/12/2010	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.33500	0.33100	0
29/12/2010	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	1.21000	1.22700	0
29/12/2010	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.32500	0.32000	0
29/12/2010	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	1.25000	1.26600	0
29/12/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.01600	0.01600	0
29/12/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	1.36400	1.38200	0
29/12/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.09500	0.09400	0
29/12/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	1.36900	1.38800	0
29/12/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.09100	0.08900	0
29/12/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	1.41500	1.43300	0
29/12/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.08600	0.08500	0
29/12/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	1.46000	1.47900	0
29/12/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.01000	0.01000	150
29/12/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	1.60800	1.62600	0
29/12/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.00400	0.00400	870
29/12/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	2.15200	2.17000	0
29/12/2010	¥ / R On 13-June-11			Foreign Exchange Future	0.08340	0.08350	0
29/12/2010	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00923	0.00933	0
29/12/2010	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00083	0.00083	0
29/12/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00594	0.00603	0
29/12/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00064	0.00063	0
29/12/2010	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00355	0.00361	0
29/12/2010	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00515	0.00511	0
29/12/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00127	0.00131	0
29/12/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00597	0.00591	0
29/12/2010	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00137	0.00141	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2010	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01297	0.01291	0
29/12/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00026	0.00028	0
29/12/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01496	0.01488	0
29/12/2010	€ / R On 19-December-11			Foreign Exchange Future	9.18720	9.21030	0
29/12/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.03400	0.03700	10,429
29/12/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.68200	0.66300	0
29/12/2010	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.22800	0.23300	0
29/12/2010	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.75000	0.73400	0
29/12/2010	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.21700	0.22200	0
29/12/2010	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.78900	0.77300	0
29/12/2010	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.20700	0.21100	0
29/12/2010	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.82900	0.81200	0
29/12/2010	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.29700	0.31200	0
29/12/2010	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.86000	0.85200	0
29/12/2010	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.28600	0.30000	0
29/12/2010	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.89900	0.89000	0
29/12/2010	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.27500	0.28900	0
29/12/2010	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.93800	0.92900	0
29/12/2010	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.00800	0.00800	100
29/12/2010	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	1.25600	1.23400	0
29/12/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.00400	0.00400	14,937
29/12/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	1.55200	1.53000	0
29/12/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00300	0.00400	4,508
29/12/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	1.65100	1.63000	0
29/12/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.59300	7.55420	0
29/12/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.36700	0.36600	0
29/12/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.17900	0.18100	0
29/12/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.33300	0.33200	0
29/12/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.19500	0.19700	0
29/12/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.30000	0.29900	0
29/12/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.21200	0.21400	0
29/12/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.13600	0.13600	0
29/12/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.10900	0.11000	0
29/12/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.01800	0.99400	0
29/12/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.67500	0.69000	0
29/12/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.99700	0.97200	0
29/12/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.70400	0.71800	0
29/12/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.97600	0.95100	0
29/12/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.73300	0.74700	0
29/12/2010	CAD/ R On 13-June-11			Foreign Exchange Future	6.79560	6.81570	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2010	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.17300	0.18600	0
29/12/2010	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.22700	0.22000	0
29/12/2010	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.15400	0.16600	0
29/12/2010	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.25800	0.25000	0
29/12/2010	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.13800	0.14900	0
29/12/2010	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.29200	0.28300	0
29/12/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.03200	0.03800	0
29/12/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.30600	0.29100	0
29/12/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.02500	0.03100	0
29/12/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.34900	0.33400	0
29/12/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.02000	0.02500	0
29/12/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.39400	0.37800	0
29/12/2010	CHF / R On 13-June-11			Foreign Exchange Future	7.19370	7.20070	0
29/12/2010	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.36000	0.36500	0
29/12/2010	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.21600	0.21400	0
29/12/2010	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.33400	0.33800	0
29/12/2010	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.24000	0.23700	0
29/12/2010	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.30900	0.31300	0
29/12/2010	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.26500	0.26200	0
29/12/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.14100	0.14500	0
29/12/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.24700	0.24400	0
29/12/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.12500	0.12800	0
29/12/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.28100	0.27700	0
29/12/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.11000	0.11300	0
29/12/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.31600	0.31200	0
29/12/2010	RAIN On 13-June-11			Foreign Exchange Future	13,242.59000	13,262.24000	0
29/12/2010	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
29/12/2010	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	257.40000	237.80000	0
29/12/2010	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/12/2010	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	257.40000	237.80000	0
29/12/2010	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
29/12/2010	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	257.40000	237.80000	0
29/12/2010	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	0.00000	0.00000	0
29/12/2010	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	524.80000	505.40000	0
29/12/2010	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/12/2010	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	524.80000	505.40000	0
29/12/2010	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	0.00000	0.00000	0
29/12/2010	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	524.80000	505.40000	0
29/12/2010	YUAN/R On 13-June-11			Foreign Exchange Future	1.03220	1.03330	0
29/12/2010	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.05600	0.05680	0

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29/12/2010	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.02380	0.02350	0
29/12/2010	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.03270	0.03340	0
29/12/2010	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.05050	0.05010	0
29/12/2010	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.01950	0.02020	0
29/12/2010	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.08730	0.08690	0
<b>Futures Open Interest</b>							<b>450,602.00</b>
<b>Options Open Interest</b>							<b>201,476.00</b>
<b>Total</b>							<b>652,078.00</b>