



# Currency Futures & Options Weekly Statistics

From: 24/01/2011 To: 26/01/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.35680	9.40890	0
24/01/2011	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.56200	0.60500	0
24/01/2011	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.08700	0.07500	300
24/01/2011	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.29500	0.34100	8,500
24/01/2011	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.06500	0.05700	0
24/01/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.32900	0.36100	500
24/01/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.20400	0.18100	0
24/01/2011	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.13900	0.17300	3,280
24/01/2011	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.15900	0.13900	3,000
24/01/2011	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.11900	0.14600	600
24/01/2011	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.18900	0.16200	0
24/01/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.25100	0.27800	300
24/01/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.27600	0.24800	0
24/01/2011	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.08600	0.10800	9,600
24/01/2011	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.25600	0.22400	3,000
24/01/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.46100	0.49500	0
24/01/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.37800	0.35600	0
24/01/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.43700	0.47100	0
24/01/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.40400	0.38200	0
24/01/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.41400	0.44700	0
24/01/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.43100	0.40800	0
24/01/2011	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.17200	0.19100	0
24/01/2011	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.44700	0.41100	0
24/01/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.16000	0.17800	300
24/01/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.48500	0.44800	0
24/01/2011	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.03200	0.04200	871
24/01/2011	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.50200	0.45800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.02700	0.03600	3,071
24/01/2011	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.54700	0.50200	0
24/01/2011	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.00800	0.01100	0
24/01/2011	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.87800	0.82700	0
24/01/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.16300	0.17500	0
24/01/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.88200	0.83900	0
24/01/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.15500	0.16600	0
24/01/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.92400	0.88000	0
24/01/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.14800	0.15900	0
24/01/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.96700	0.92300	0
24/01/2011	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00200	0.00300	3,000
24/01/2011	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.32200	1.26900	0
24/01/2011	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
24/01/2011	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.42200	1.36800	0
24/01/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.63600	1.67000	0
24/01/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.42900	1.41100	0
24/01/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.61900	1.65300	0
24/01/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.46200	1.44400	0
24/01/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.60200	1.63600	0
24/01/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.49500	1.47700	0
24/01/2011	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
24/01/2011	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.42000	3.36600	0
24/01/2011	\$ / R MAXI On 13-June-11			Foreign Exchange Future	7.17540	7.22990	0
24/01/2011	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.22541	0.26703	0
24/01/2011	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.09551	0.08343	0
24/01/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.35807	0.39181	0
24/01/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.18267	0.16191	0
24/01/2011	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.32909	0.36109	0
24/01/2011	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.20369	0.18119	0
24/01/2011	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.30161	0.33186	0
24/01/2011	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.22621	0.20196	0
24/01/2011	£ / R On 19-December-11			Foreign Exchange Future	11.73410	11.82980	0
24/01/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.82300	0.90000	0
24/01/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.12900	0.11200	10
24/01/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.60000	0.65700	0
24/01/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.45600	0.41900	0
24/01/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.57500	0.63000	0
24/01/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.48100	0.44200	0
24/01/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.55100	0.60500	0
24/01/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.50700	0.46700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.70300	0.75600	0
24/01/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.56900	0.52600	0
24/01/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.68000	0.73100	0
24/01/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.59600	0.55100	0
24/01/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.65700	0.70700	0
24/01/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.62300	0.57700	0
24/01/2011	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.09000	0.11800	0
24/01/2011	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.53700	0.47100	0
24/01/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.26900	0.30600	0
24/01/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.62500	0.56800	0
24/01/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.25400	0.29000	0
24/01/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.66000	0.60200	0
24/01/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.24100	0.27500	0
24/01/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.69700	0.63700	0
24/01/2011	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.05200	0.07000	150
24/01/2011	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.74900	0.67300	0
24/01/2011	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.01500	0.02200	870
24/01/2011	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.26200	1.17500	0
24/01/2011	¥ / R On 13-June-11			Foreign Exchange Future	0.08690	0.08750	573
24/01/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01225	0.01283	0
24/01/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00035	0.00033	0
24/01/2011	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00882	0.00941	0
24/01/2011	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00012	0.00011	0
24/01/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00498	0.00536	0
24/01/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00308	0.00286	0
24/01/2011	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00184	0.00216	0
24/01/2011	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00314	0.00286	0
24/01/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00182	0.00200	0
24/01/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00992	0.00950	0
24/01/2011	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00025	0.00033	0
24/01/2011	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01155	0.01103	0
24/01/2011	€ / R On 19-December-11			Foreign Exchange Future	10.02170	10.03070	0
24/01/2011	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.27200	0.28000	10,429
24/01/2011	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.11900	0.12000	0
24/01/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.58200	0.58700	0
24/01/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.28200	0.27900	0
24/01/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.55300	0.55800	0
24/01/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.30300	0.30000	0
24/01/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.52500	0.53000	0
24/01/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.32500	0.32200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.64900	0.65300	0
24/01/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.37700	0.37200	0
24/01/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.62200	0.62700	0
24/01/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.40000	0.39600	0
24/01/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.59600	0.60100	0
24/01/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.42400	0.42000	0
24/01/2011	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.05800	0.06200	100
24/01/2011	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.50500	0.50200	0
24/01/2011	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.02600	0.02800	14,937
24/01/2011	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.77300	0.76800	0
24/01/2011	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.02000	0.02200	4,508
24/01/2011	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.86700	0.86200	0
24/01/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.76420	7.80090	0
24/01/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.52600	0.55100	0
24/01/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.10900	0.10300	0
24/01/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.48600	0.51000	0
24/01/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.11900	0.11200	0
24/01/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.44700	0.47100	0
24/01/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.13000	0.12300	0
24/01/2011	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.27600	0.30300	0
24/01/2011	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.03500	0.03100	0
24/01/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.08100	1.10400	0
24/01/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.56700	0.55300	0
24/01/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.05500	1.07800	0
24/01/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.59100	0.57700	0
24/01/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.03000	1.05200	0
24/01/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.61600	0.60100	0
24/01/2011	CAD/ R On 13-June-11			Foreign Exchange Future	7.18050	7.27100	0
24/01/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.40800	0.48100	0
24/01/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.07800	0.06000	0
24/01/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.37100	0.44100	0
24/01/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.09100	0.07000	0
24/01/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.33600	0.40300	0
24/01/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.10600	0.08200	0
24/01/2011	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.17900	0.24600	0
24/01/2011	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.07800	0.05600	0
24/01/2011	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.14700	0.20900	0
24/01/2011	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.09600	0.06900	0
24/01/2011	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.11800	0.17500	0
24/01/2011	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.11700	0.08500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	CHF / R On 13-June-11			Foreign Exchange Future	7.54150	7.53530	0
24/01/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.57500	0.57200	0
24/01/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.08400	0.08700	0
24/01/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.53800	0.53500	0
24/01/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.09700	0.10000	0
24/01/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.50200	0.50000	0
24/01/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.11100	0.11500	0
24/01/2011	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.30600	0.30300	0
24/01/2011	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.07100	0.07400	0
24/01/2011	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.27000	0.26700	0
24/01/2011	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.08500	0.08800	0
24/01/2011	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.23600	0.23300	0
24/01/2011	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.10100	0.10400	0
24/01/2011	RAIN On 13-June-11			Foreign Exchange Future	14,166.60000	14,234.26000	0
24/01/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	666.60000	734.30000	0
24/01/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
24/01/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	666.60000	734.30000	0
24/01/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/01/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	666.60000	734.30000	0
24/01/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.10000	0
24/01/2011	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	380.70000	447.70000	0
24/01/2011	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
24/01/2011	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	380.70000	447.70000	0
24/01/2011	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/01/2011	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	380.70000	447.70000	0
24/01/2011	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
24/01/2011	YUAN/R On 13-June-11			Foreign Exchange Future	1.08950	1.09790	0
24/01/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.09670	0.10380	0
24/01/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00720	0.00590	0
24/01/2011	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.05930	0.06520	0
24/01/2011	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.01980	0.01730	0
24/01/2011	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.03430	0.03820	0
24/01/2011	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.04480	0.04030	0
25/01/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.38820	9.35680	0
25/01/2011	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.58200	0.56200	0
25/01/2011	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.07600	0.08700	300
25/01/2011	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.31600	0.29500	8,500
25/01/2011	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.05500	0.06500	0
25/01/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.34200	0.32900	500
25/01/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.18600	0.20400	0

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25/01/2011	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.15000	0.13900	3,280
25/01/2011	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.13900	0.15900	3,000
25/01/2011	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.12800	0.11900	600
25/01/2011	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.16700	0.18900	0
25/01/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.26200	0.25100	300
25/01/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.25600	0.27600	0
25/01/2011	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.09300	0.08600	9,600
25/01/2011	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.23200	0.25600	3,000
25/01/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.47500	0.46100	0
25/01/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.36600	0.37800	0
25/01/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.45000	0.43700	0
25/01/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.39100	0.40400	0
25/01/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.42700	0.41400	0
25/01/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.41800	0.43100	0
25/01/2011	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.17800	0.17200	0
25/01/2011	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.42200	0.44700	0
25/01/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.16500	0.16000	300
25/01/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.45900	0.48500	0
25/01/2011	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.03400	0.03200	871
25/01/2011	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.47300	0.50200	0
25/01/2011	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.02800	0.02700	3,071
25/01/2011	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.51700	0.54700	0
25/01/2011	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.00900	0.00800	0
25/01/2011	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.84800	0.87800	0
25/01/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.16600	0.16300	0
25/01/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.85700	0.88200	0
25/01/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.15800	0.15500	0
25/01/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.89900	0.92400	0
25/01/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.15000	0.14800	0
25/01/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.94100	0.96700	0
25/01/2011	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
25/01/2011	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.29100	1.32200	0
25/01/2011	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
25/01/2011	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.39100	1.42200	0
25/01/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.65300	1.63600	0
25/01/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.41500	1.42900	0
25/01/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.63500	1.61900	0
25/01/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.44700	1.46200	0
25/01/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.61800	1.60200	0
25/01/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.48000	1.49500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2011	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
25/01/2011	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.38900	3.42000	0
25/01/2011	\$ / R MAXI On 13-June-11			Foreign Exchange Future	7.20570	7.17540	0
25/01/2011	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.24242	0.22541	0
25/01/2011	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.08182	0.09551	0
25/01/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.37227	0.35807	0
25/01/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.16657	0.18267	0
25/01/2011	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.34235	0.32909	0
25/01/2011	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.18665	0.20369	0
25/01/2011	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.31396	0.30161	0
25/01/2011	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.20826	0.22621	0
25/01/2011	£ / R On 19-December-11			Foreign Exchange Future	11.65110	11.73410	0
25/01/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.76100	0.82300	0
25/01/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.14800	0.12900	10
25/01/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.55400	0.60000	0
25/01/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.49300	0.45600	0
25/01/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.53000	0.57500	0
25/01/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.51900	0.48100	0
25/01/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.51000	0.55100	0
25/01/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.54900	0.50700	0
25/01/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.66500	0.70300	0
25/01/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.61400	0.56900	0
25/01/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.64200	0.68000	0
25/01/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.64100	0.59600	0
25/01/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.62200	0.65700	0
25/01/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.67100	0.62300	0
25/01/2011	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.07500	0.09000	0
25/01/2011	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.60300	0.53700	0
25/01/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.24300	0.26900	0
25/01/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.68000	0.62500	0
25/01/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.23000	0.25400	0
25/01/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.71700	0.66000	0
25/01/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.21800	0.24100	0
25/01/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.75500	0.69700	0
25/01/2011	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.04300	0.05200	150
25/01/2011	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.82100	0.74900	0
25/01/2011	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.01300	0.01500	870
25/01/2011	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.34100	1.26200	0
25/01/2011	¥ / R On 13-June-11			Foreign Exchange Future	0.08750	0.08690	573
25/01/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01281	0.01225	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00031	0.00035	0
25/01/2011	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00930	0.00882	0
25/01/2011	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00010	0.00012	0
25/01/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00532	0.00498	0
25/01/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00282	0.00308	0
25/01/2011	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00202	0.00184	0
25/01/2011	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00282	0.00314	0
25/01/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00196	0.00182	0
25/01/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00946	0.00992	0
25/01/2011	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00028	0.00025	0
25/01/2011	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01108	0.01155	0
25/01/2011	€ / R On 19-December-11			Foreign Exchange Future	10.04880	10.02170	0
25/01/2011	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.29900	0.27200	10,429
25/01/2011	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.11400	0.11900	0
25/01/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.61200	0.58200	0
25/01/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.28200	0.28200	0
25/01/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.58300	0.55300	0
25/01/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.30300	0.30300	0
25/01/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.55500	0.52500	0
25/01/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.32500	0.32500	0
25/01/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.67600	0.64900	0
25/01/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.37700	0.37700	0
25/01/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.65000	0.62200	0
25/01/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.40100	0.40000	0
25/01/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.62300	0.59600	0
25/01/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.42400	0.42400	0
25/01/2011	€ / R On 14-March-11	10.00	C	Foreign Exchange Future	0.08600	0.00000	500
25/01/2011	€ / R On 14-March-11	10.00	P	Foreign Exchange Future	0.40100	0.00000	0
25/01/2011	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.06700	0.05800	100
25/01/2011	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.48200	0.50500	0
25/01/2011	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.03000	0.02600	14,937
25/01/2011	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.74500	0.77300	0
25/01/2011	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.02300	0.02000	4,508
25/01/2011	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.83800	0.86700	0
25/01/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.80900	7.76420	0
25/01/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.54300	0.52600	0
25/01/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.10600	0.10900	0
25/01/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.50300	0.48600	0
25/01/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.11600	0.11900	0
25/01/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.46500	0.44700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.12800	0.13000	0
25/01/2011	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.29300	0.27600	0
25/01/2011	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.03100	0.03500	0
25/01/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.10800	1.08100	0
25/01/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.54900	0.56700	0
25/01/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.08300	1.05500	0
25/01/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.57400	0.59100	0
25/01/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.05700	1.03000	0
25/01/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.59800	0.61600	0
25/01/2011	CAD/ R On 13-June-11			Foreign Exchange Future	7.19220	7.18050	0
25/01/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.41500	0.40800	0
25/01/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.07300	0.07800	0
25/01/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.37700	0.37100	0
25/01/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.08500	0.09100	0
25/01/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.34100	0.33600	0
25/01/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.09900	0.10600	0
25/01/2011	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.18400	0.17900	0
25/01/2011	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.07200	0.07800	0
25/01/2011	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.15100	0.14700	0
25/01/2011	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.08900	0.09600	0
25/01/2011	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.12100	0.11800	0
25/01/2011	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.10900	0.11700	0
25/01/2011	CHF / R On 13-June-11			Foreign Exchange Future	7.63970	7.54150	0
25/01/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.65300	0.57500	0
25/01/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.06300	0.08400	0
25/01/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.61400	0.53800	0
25/01/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.07400	0.09700	0
25/01/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.57500	0.50200	0
25/01/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.08500	0.11100	0
25/01/2011	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.38200	0.30600	0
25/01/2011	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.04900	0.07100	0
25/01/2011	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.34200	0.27000	0
25/01/2011	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.05900	0.08500	0
25/01/2011	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.30400	0.23600	0
25/01/2011	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.07100	0.10100	0
25/01/2011	RAIN On 13-June-11			Foreign Exchange Future	14,212.09000	14,166.60000	0
25/01/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	712.10000	666.60000	0
25/01/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	712.10000	666.60000	0
25/01/2011	RAIN On 13-June-11	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
25/01/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	712.10000	666.60000	0
25/01/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2011	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	425.20000	380.70000	0
25/01/2011	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2011	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	425.20000	380.70000	0
25/01/2011	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2011	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	425.20000	380.70000	0
25/01/2011	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2011	YUAN/R On 13-June-11			Foreign Exchange Future	1.09400	1.08950	0
25/01/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.10020	0.09670	0
25/01/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00620	0.00720	0
25/01/2011	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.06200	0.05930	0
25/01/2011	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.01800	0.01980	0
25/01/2011	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.03570	0.03430	0
25/01/2011	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.04170	0.04480	0
26/01/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.41270	9.38820	0
26/01/2011	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.59900	0.58200	0
26/01/2011	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.06800	0.07600	300
26/01/2011	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.33400	0.31600	8,500
26/01/2011	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.04900	0.05500	0
26/01/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.35600	0.34200	500
26/01/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.17500	0.18600	0
26/01/2011	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.16300	0.15000	3,280
26/01/2011	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.12800	0.13900	3,000
26/01/2011	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.13700	0.12800	600
26/01/2011	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.15200	0.16700	0
26/01/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.27500	0.26200	300
26/01/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.24400	0.25600	0
26/01/2011	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.09900	0.09300	9,600
26/01/2011	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.21400	0.23200	3,000
26/01/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.48800	0.47500	0
26/01/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.35100	0.36600	0
26/01/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.46400	0.45000	0
26/01/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.37700	0.39100	0
26/01/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.44000	0.42700	0
26/01/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.40300	0.41800	0
26/01/2011	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.18400	0.17800	0
26/01/2011	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.40300	0.42200	0
26/01/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.17000	0.16500	300
26/01/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.43900	0.45900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2011	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.03500	0.03400	871
26/01/2011	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.45000	0.47300	0
26/01/2011	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.03000	0.02800	3,071
26/01/2011	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.49500	0.51700	0
26/01/2011	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.00900	0.00900	0
26/01/2011	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.82400	0.84800	0
26/01/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.16900	0.16600	0
26/01/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.83300	0.85700	0
26/01/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.16000	0.15800	0
26/01/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.87400	0.89900	0
26/01/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.15200	0.15000	0
26/01/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.91600	0.94100	0
26/01/2011	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
26/01/2011	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.26700	1.29100	0
26/01/2011	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00100	0.00200	30,000
26/01/2011	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.36600	1.39100	0
26/01/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.66500	1.65300	0
26/01/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.40200	1.41500	0
26/01/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.64800	1.63500	0
26/01/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.43500	1.44700	0
26/01/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.63100	1.61800	0
26/01/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.46800	1.48000	0
26/01/2011	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
26/01/2011	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.36500	3.38900	0
26/01/2011	\$ / R MAXI On 13-June-11			Foreign Exchange Future	7.23060	7.20570	20
26/01/2011	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.25893	0.24242	0
26/01/2011	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.07413	0.08182	0
26/01/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.38653	0.37227	0
26/01/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.15593	0.16657	0
26/01/2011	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.35629	0.34235	0
26/01/2011	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.17569	0.18665	0
26/01/2011	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.32759	0.31396	0
26/01/2011	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.19699	0.20826	0
26/01/2011	£ / R On 19-December-11			Foreign Exchange Future	11.75020	11.65110	0
26/01/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.83400	0.76100	0
26/01/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.12400	0.14800	10
26/01/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.60700	0.55400	0
26/01/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.44600	0.49300	0
26/01/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.58200	0.53000	0
26/01/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.47100	0.51900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.55700	0.51000	0
26/01/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.49600	0.54900	0
26/01/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.71600	0.66500	0
26/01/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.56600	0.61400	0
26/01/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.69200	0.64200	0
26/01/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.59200	0.64100	0
26/01/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.66900	0.62200	0
26/01/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.61900	0.67100	0
26/01/2011	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.09200	0.07500	0
26/01/2011	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.52400	0.60300	0
26/01/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.27200	0.24300	0
26/01/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.61200	0.68000	0
26/01/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.25800	0.23000	0
26/01/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.64800	0.71700	0
26/01/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.24400	0.21800	0
26/01/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.68400	0.75500	0
26/01/2011	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.05300	0.04300	150
26/01/2011	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.73500	0.82100	0
26/01/2011	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.01500	0.01300	870
26/01/2011	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.24700	1.34100	0
26/01/2011	¥ / R On 13-June-11			Foreign Exchange Future	0.08810	0.08750	573
26/01/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01336	0.01281	0
26/01/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00026	0.00031	0
26/01/2011	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00986	0.00930	0
26/01/2011	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00006	0.00010	0
26/01/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00561	0.00532	0
26/01/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00251	0.00282	0
26/01/2011	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00222	0.00202	0
26/01/2011	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00242	0.00282	0
26/01/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00205	0.00196	0
26/01/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00895	0.00946	0
26/01/2011	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00030	0.00028	0
26/01/2011	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01050	0.01108	0
26/01/2011	€ / R On 19-December-11			Foreign Exchange Future	10.11500	10.04880	0
26/01/2011	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.33600	0.29900	10,429
26/01/2011	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.09100	0.11400	0
26/01/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.65000	0.61200	0
26/01/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.25600	0.28200	0
26/01/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.62000	0.58300	0
26/01/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.27600	0.30300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.59000	0.55500	0
26/01/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.29600	0.32500	0
26/01/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.71000	0.67600	0
26/01/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.34500	0.37700	0
26/01/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.68200	0.65000	0
26/01/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.36700	0.40100	0
26/01/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.65400	0.62300	0
26/01/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.38900	0.42400	0
26/01/2011	€ / R On 14-March-11	10.00	C	Foreign Exchange Future	0.09600	0.08600	500
26/01/2011	€ / R On 14-March-11	10.00	P	Foreign Exchange Future	0.35100	0.40100	0
26/01/2011	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.07300	0.06700	100
26/01/2011	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.42800	0.48200	0
26/01/2011	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.03300	0.03000	14,937
26/01/2011	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.68800	0.74500	0
26/01/2011	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.02500	0.02300	4,508
26/01/2011	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.78000	0.83800	0
26/01/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.84340	7.80900	0
26/01/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.59000	0.54300	0
26/01/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.09700	0.10600	0
26/01/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.54900	0.50300	0
26/01/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.10600	0.11600	0
26/01/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.50900	0.46500	0
26/01/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.11600	0.12800	0
26/01/2011	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.34100	0.29300	0
26/01/2011	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.02400	0.03100	0
26/01/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.12800	1.10800	0
26/01/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.53500	0.54900	0
26/01/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.10200	1.08300	0
26/01/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.55900	0.57400	0
26/01/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.07700	1.05700	0
26/01/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.58400	0.59800	0
26/01/2011	CAD/ R On 13-June-11			Foreign Exchange Future	7.23230	7.19220	0
26/01/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.44600	0.41500	0
26/01/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.06400	0.07300	0
26/01/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.40700	0.37700	0
26/01/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.07500	0.08500	0
26/01/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.37000	0.34100	0
26/01/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.08800	0.09900	0
26/01/2011	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.21100	0.18400	0
26/01/2011	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.06000	0.07200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2011	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.17600	0.15100	0
26/01/2011	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.07500	0.08900	0
26/01/2011	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.14300	0.12100	0
26/01/2011	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.09200	0.10900	0
26/01/2011	CHF / R On 13-June-11			Foreign Exchange Future	7.67090	7.63970	0
26/01/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.67900	0.65300	0
26/01/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.05800	0.06300	0
26/01/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.63900	0.61400	0
26/01/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.06800	0.07400	0
26/01/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.60000	0.57500	0
26/01/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.07900	0.08500	0
26/01/2011	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.40500	0.38200	0
26/01/2011	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.04200	0.04900	0
26/01/2011	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.36400	0.34200	0
26/01/2011	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.05100	0.05900	0
26/01/2011	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.32500	0.30400	0
26/01/2011	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.06200	0.07100	0
26/01/2011	RAIN On 13-June-11			Foreign Exchange Future	14,290.51000	14,212.09000	0
26/01/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	790.50000	712.10000	0
26/01/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	790.50000	712.10000	0
26/01/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	790.50000	712.10000	0
26/01/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2011	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	501.30000	425.20000	0
26/01/2011	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2011	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	501.30000	425.20000	0
26/01/2011	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2011	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	501.30000	425.20000	0
26/01/2011	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	0.10000	0.00000	0
26/01/2011	YUAN/R On 13-June-11			Foreign Exchange Future	1.09800	1.09400	0
26/01/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.10330	0.10020	0
26/01/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00530	0.00620	0
26/01/2011	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.06440	0.06200	0
26/01/2011	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.01640	0.01800	0
26/01/2011	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.03720	0.03570	0
26/01/2011	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.03920	0.04170	0
<b>Futures Open Interest</b>							<b>396,350.00</b>
<b>Options Open Interest</b>							<b>206,996.00</b>
<b>Total</b>							<b>603,346.00</b>