



# Currency Futures & Options Weekly Statistics

From: 21/02/2011 To: 22/02/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.47710	9.47990	0
21/02/2011	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.61300	0.61900	0
21/02/2011	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.04400	0.04600	300
21/02/2011	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.33400	0.34000	8,500
21/02/2011	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.01200	0.01400	0
21/02/2011	\$ / R On 14-March-11	7.00	C	Foreign Exchange Future	0.20500	0.21200	1,600
21/02/2011	\$ / R On 14-March-11	7.00	P	Foreign Exchange Future	0.03300	0.03600	0
21/02/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.35000	0.35700	500
21/02/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.13100	0.13400	0
21/02/2011	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.13200	0.13900	3,280
21/02/2011	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.06000	0.06300	3,000
21/02/2011	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.10000	0.10800	600
21/02/2011	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.07800	0.08200	0
21/02/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.26100	0.26700	300
21/02/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.19200	0.19400	0
21/02/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.23500	0.24100	500
21/02/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.21600	0.21800	0
21/02/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.48300	0.49200	0
21/02/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.30600	0.31000	0
21/02/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.45700	0.46700	0
21/02/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.33000	0.33500	0
21/02/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.43200	0.44200	0
21/02/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.35500	0.36000	0
21/02/2011	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.16400	0.17000	0
21/02/2011	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.34500	0.34700	0
21/02/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.15000	0.15600	800
21/02/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.38100	0.38300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2011	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.01300	0.01500	871
21/02/2011	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.39100	0.38900	0
21/02/2011	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.01000	0.01200	3,071
21/02/2011	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.43800	0.43600	0
21/02/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.19500	0.20100	2,800
21/02/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.62000	0.62200	0
21/02/2011	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.00200	0.00200	0
21/02/2011	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.78000	0.77600	0
21/02/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.15600	0.16000	0
21/02/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.78100	0.78100	0
21/02/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.14800	0.15200	0
21/02/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.82300	0.82300	0
21/02/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.14000	0.14400	0
21/02/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.86500	0.86500	0
21/02/2011	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
21/02/2011	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.22800	1.22400	0
21/02/2011	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
21/02/2011	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.32800	1.32400	0
21/02/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.67000	1.66800	0
21/02/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.34300	1.33800	0
21/02/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.65200	1.65000	0
21/02/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.37500	1.37000	0
21/02/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.63400	1.63200	0
21/02/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.40700	1.40200	0
21/02/2011	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
21/02/2011	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.32800	3.32400	0
21/02/2011	\$ / R MAXI On 13-June-11			Foreign Exchange Future	7.26870	7.27300	40
21/02/2011	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.24573	0.25220	0
21/02/2011	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.02403	0.02660	0
21/02/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.38328	0.38955	0
21/02/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.11458	0.11655	0
21/02/2011	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.35013	0.35650	0
21/02/2011	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.13143	0.13350	0
21/02/2011	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.31865	0.32509	0
21/02/2011	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.14995	0.15209	0
21/02/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.19621	0.20235	0
21/02/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.27751	0.27935	60
21/02/2011	£ / R On 19-December-11			Foreign Exchange Future	12.06040	12.07580	52
21/02/2011	£ / R On 14-March-11	7.30	C	Foreign Exchange Future	4.33300	4.34500	0
21/02/2011	£ / R On 14-March-11	7.30	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
21/02/2011	£ / R On 14-March-11	8.00	C	Foreign Exchange Future	3.63300	3.64500	0
21/02/2011	£ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	1.07400	1.08900	0
21/02/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.04800	0.05000	10
21/02/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.76800	0.78600	0
21/02/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.29400	0.29800	0
21/02/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.73800	0.75500	0
21/02/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.31400	0.31700	0
21/02/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.70800	0.72600	0
21/02/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.33400	0.33800	0
21/02/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.86500	0.88500	0
21/02/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.40500	0.40900	0
21/02/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.83700	0.85600	0
21/02/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.42700	0.43000	0
21/02/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.80900	0.82800	0
21/02/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.44900	0.45200	0
21/02/2011	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.10400	0.11600	0
21/02/2011	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.22100	0.22100	0
21/02/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.34800	0.35800	0
21/02/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.37200	0.36900	0
21/02/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.32800	0.33800	0
21/02/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.40200	0.39900	0
21/02/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.30800	0.31900	0
21/02/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.43200	0.43000	0
21/02/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.29000	0.30000	0
21/02/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.46400	0.46100	100
21/02/2011	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.04600	0.05400	150
21/02/2011	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.41300	0.40900	0
21/02/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.44400	0.45900	0
21/02/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.62000	0.62100	200
21/02/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.57300	0.59400	0
21/02/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.71300	0.71800	250
21/02/2011	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.00800	0.01000	569
21/02/2011	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	0.92500	0.91500	0
21/02/2011	¥ / R On 13-June-11			Foreign Exchange Future	0.08750	0.08740	573
21/02/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01264	0.01256	0
21/02/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00014	0.00016	0
21/02/2011	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00920	0.00910	0
21/02/2011	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00450	0.00456	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00200	0.00216	0
21/02/2011	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00110	0.00116	0
21/02/2011	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00190	0.00206	0
21/02/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00124	0.00133	0
21/02/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00874	0.00893	0
21/02/2011	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00001	0.00002	0
21/02/2011	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01081	0.01092	0
21/02/2011	€ / R On 19-December-11			Foreign Exchange Future	10.16260	10.14690	0
21/02/2011	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.33300	0.32100	10,429
21/02/2011	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.03200	0.04100	0
21/02/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.65900	0.64900	0
21/02/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.21300	0.22100	0
21/02/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.62700	0.61700	0
21/02/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.23100	0.23900	0
21/02/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.59600	0.58600	0
21/02/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.25000	0.25800	0
21/02/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.71700	0.70800	0
21/02/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.30400	0.31100	0
21/02/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.68800	0.67900	0
21/02/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.32500	0.33200	0
21/02/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.65900	0.65100	0
21/02/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.34600	0.35400	0
21/02/2011	€ / R On 14-March-11	10.00	C	Foreign Exchange Future	0.05500	0.05500	500
21/02/2011	€ / R On 14-March-11	10.00	P	Foreign Exchange Future	0.25400	0.27500	0
21/02/2011	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.03600	0.03700	100
21/02/2011	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.33500	0.35700	0
21/02/2011	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.01100	0.01200	14,937
21/02/2011	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.61000	0.63200	0
21/02/2011	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00700	0.00800	4,508
21/02/2011	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.70600	0.72800	0
21/02/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.11490	8.14460	0
21/02/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.72900	0.73800	0
21/02/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.06900	0.06900	0
21/02/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.68600	0.69500	0
21/02/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.07600	0.07600	0
21/02/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.64400	0.65200	0
21/02/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.08400	0.08300	0
21/02/2011	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.48800	0.49700	0
21/02/2011	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.00400	0.00500	0
21/02/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.29600	1.31900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.43100	0.42400	0
21/02/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.26800	1.29000	0
21/02/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.45300	0.44500	0
21/02/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.24000	1.26200	0
21/02/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.47500	0.46700	0
21/02/2011	CAD/ R On 13-June-11			Foreign Exchange Future	7.37950	7.37440	0
21/02/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.56600	0.56100	0
21/02/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.03700	0.03700	0
21/02/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.52300	0.51800	0
21/02/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.04400	0.04400	0
21/02/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.48000	0.47600	0
21/02/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.05100	0.05200	0
21/02/2011	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.31000	0.30600	0
21/02/2011	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.01300	0.01400	0
21/02/2011	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.26500	0.26200	0
21/02/2011	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.01800	0.02000	0
21/02/2011	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.22300	0.22000	0
21/02/2011	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.02600	0.02800	0
21/02/2011	CHF / R On 13-June-11			Foreign Exchange Future	7.67520	7.65710	0
21/02/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.67000	0.65700	0
21/02/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.04500	0.05000	0
21/02/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.62800	0.61600	0
21/02/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.05300	0.05900	0
21/02/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.58700	0.57600	0
21/02/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.06200	0.06900	0
21/02/2011	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.38000	0.36700	0
21/02/2011	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.01500	0.01900	0
21/02/2011	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.33400	0.32300	0
21/02/2011	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.01900	0.02500	0
21/02/2011	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.29100	0.28100	0
21/02/2011	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.02600	0.03300	0
21/02/2011	RAIN On 13-June-11			Foreign Exchange Future	14,387.00000	14,374.84000	0
21/02/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	887.00000	874.90000	0
21/02/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.10000	0
21/02/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	887.00000	874.80000	0
21/02/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	887.00000	874.80000	0
21/02/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2011	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	595.30000	583.50000	0
21/02/2011	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	0.00000	0.10000	0

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21/02/2011	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	595.30000	583.40000	0
21/02/2011	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2011	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	595.30000	583.40000	0
21/02/2011	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2011	YUAN/R On 13-June-11			Foreign Exchange Future	1.10870	1.10850	0
21/02/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.11140	0.11140	0
21/02/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00270	0.00290	0
21/02/2011	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.06950	0.06970	0
21/02/2011	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.01080	0.01120	0
21/02/2011	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.03840	0.03870	0
21/02/2011	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.02970	0.03020	0
22/02/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.46560	9.47710	0
22/02/2011	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.60500	0.61300	0
22/02/2011	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.04900	0.04400	300
22/02/2011	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.32400	0.33400	8,500
22/02/2011	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.01500	0.01200	0
22/02/2011	\$ / R On 14-March-11	7.00	C	Foreign Exchange Future	0.19800	0.20500	1,600
22/02/2011	\$ / R On 14-March-11	7.00	P	Foreign Exchange Future	0.03900	0.03300	0
22/02/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.34800	0.35000	500
22/02/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.14200	0.13100	0
22/02/2011	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.12600	0.13200	3,280
22/02/2011	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.06700	0.06000	3,000
22/02/2011	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.09700	0.10000	600
22/02/2011	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.08800	0.07800	0
22/02/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.26100	0.26100	300
22/02/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.20500	0.19200	0
22/02/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.23600	0.23500	500
22/02/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.23000	0.21600	0
22/02/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.48500	0.48300	0
22/02/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.31800	0.30600	0
22/02/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.46000	0.45700	0
22/02/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.34300	0.33000	0
22/02/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.43500	0.43200	0
22/02/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.36800	0.35500	0
22/02/2011	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.16600	0.16400	0
22/02/2011	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.36000	0.34500	0
22/02/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.15300	0.15000	800
22/02/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.39700	0.38100	0
22/02/2011	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.01300	0.01300	871
22/02/2011	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.40400	0.39100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2011	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.01000	0.01000	3,071
22/02/2011	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.45100	0.43800	0
22/02/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.19900	0.19500	2,800
22/02/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.63600	0.62000	0
22/02/2011	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2011	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.79300	0.78000	0
22/02/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.16000	0.15600	3,000
22/02/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.79700	0.78100	0
22/02/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.15100	0.14800	0
22/02/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.83800	0.82300	0
22/02/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.14300	0.14000	0
22/02/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.88000	0.86500	0
22/02/2011	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
22/02/2011	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.24100	1.22800	0
22/02/2011	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
22/02/2011	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.34100	1.32800	0
22/02/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.67300	1.67000	0
22/02/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.35700	1.34300	0
22/02/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.65500	1.65200	0
22/02/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.38900	1.37500	0
22/02/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.63800	1.63400	0
22/02/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.42200	1.40700	0
22/02/2011	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
22/02/2011	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.34100	3.32800	0
22/02/2011	\$ / R MAXI On 13-June-11			Foreign Exchange Future	7.25650	7.26870	40
22/02/2011	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.23766	0.24573	0
22/02/2011	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.02846	0.02403	0
22/02/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.37990	0.38328	0
22/02/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.12340	0.11458	0
22/02/2011	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.34770	0.35013	0
22/02/2011	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.14120	0.13143	0
22/02/2011	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.31715	0.31865	0
22/02/2011	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.16065	0.14995	0
22/02/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.19804	0.19621	0
22/02/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.29154	0.27751	60
22/02/2011	£ / R On 19-December-11			Foreign Exchange Future	11.99750	12.06040	52
22/02/2011	£ / R On 14-March-11	7.30	C	Foreign Exchange Future	4.26700	4.33300	0
22/02/2011	£ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2011	£ / R On 14-March-11	8.00	C	Foreign Exchange Future	3.56700	3.63300	0
22/02/2011	£ / R On 14-March-11	8.00	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
22/02/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	1.01700	1.07400	0
22/02/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.05700	0.04800	10
22/02/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.72800	0.76800	0
22/02/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.32000	0.29400	0
22/02/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.69900	0.73800	0
22/02/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.34100	0.31400	0
22/02/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.67000	0.70800	0
22/02/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.36200	0.33400	0
22/02/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.82500	0.86500	0
22/02/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.42800	0.40500	0
22/02/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.79700	0.83700	0
22/02/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.45000	0.42700	0
22/02/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.77000	0.80900	0
22/02/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.47300	0.44900	0
22/02/2011	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.08400	0.10400	0
22/02/2011	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.26700	0.22100	0
22/02/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.32400	0.34800	0
22/02/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.41400	0.37200	0
22/02/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.30500	0.32800	0
22/02/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.44500	0.40200	0
22/02/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.28700	0.30800	0
22/02/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.47700	0.43200	0
22/02/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.27000	0.29000	0
22/02/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.51000	0.46400	100
22/02/2011	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.03700	0.04600	150
22/02/2011	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.47000	0.41300	0
22/02/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.42100	0.44400	0
22/02/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.66300	0.62000	200
22/02/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.54800	0.57300	0
22/02/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.75100	0.71300	250
22/02/2011	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.00600	0.00800	569
22/02/2011	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	0.98900	0.92500	0
22/02/2011	¥ / R On 13-June-11			Foreign Exchange Future	0.08730	0.08750	573
22/02/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01244	0.01264	0
22/02/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00014	0.00014	0
22/02/2011	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00910	0.00920	0
22/02/2011	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00432	0.00450	0
22/02/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00202	0.00200	0
22/02/2011	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00101	0.00110	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2011	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00191	0.00190	0
22/02/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00116	0.00124	0
22/02/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00886	0.00874	0
22/02/2011	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00001	0.00001	0
22/02/2011	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01091	0.01081	0
22/02/2011	€ / R On 19-December-11			Foreign Exchange Future	10.15520	10.16260	0
22/02/2011	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.32700	0.33300	10,429
22/02/2011	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.03500	0.03200	0
22/02/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.65500	0.65900	0
22/02/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.21700	0.21300	0
22/02/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.62300	0.62700	0
22/02/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.23500	0.23100	0
22/02/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.59200	0.59600	0
22/02/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.25400	0.25000	0
22/02/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.71200	0.71700	0
22/02/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.30700	0.30400	0
22/02/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.68300	0.68800	0
22/02/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.32800	0.32500	0
22/02/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.65400	0.65900	0
22/02/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.34900	0.34600	0
22/02/2011	€ / R On 14-March-11	10.00	C	Foreign Exchange Future	0.05300	0.05500	500
22/02/2011	€ / R On 14-March-11	10.00	P	Foreign Exchange Future	0.26100	0.25400	0
22/02/2011	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.03500	0.03600	100
22/02/2011	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.34300	0.33500	0
22/02/2011	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.01000	0.01100	14,937
22/02/2011	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.61800	0.61000	0
22/02/2011	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00700	0.00700	4,508
22/02/2011	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.71500	0.70600	0
22/02/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.03970	8.11490	0
22/02/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.67000	0.72900	0
22/02/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.07800	0.06900	0
22/02/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.62800	0.68600	0
22/02/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.08600	0.07600	0
22/02/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.58600	0.64400	0
22/02/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.09400	0.08400	0
22/02/2011	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.42000	0.48800	0
22/02/2011	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.00500	0.00400	0
22/02/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.25000	1.29600	0
22/02/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.46000	0.43100	0
22/02/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.22200	1.26800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.48200	0.45300	0
22/02/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.19500	1.24000	0
22/02/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.50500	0.47500	0
22/02/2011	CAD/ R On 13-June-11			Foreign Exchange Future	7.34430	7.37950	0
22/02/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.53700	0.56600	0
22/02/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.04300	0.03700	0
22/02/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.49600	0.52300	0
22/02/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.05200	0.04400	0
22/02/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.45500	0.48000	0
22/02/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.06100	0.05100	0
22/02/2011	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.27900	0.31000	0
22/02/2011	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.01700	0.01300	0
22/02/2011	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.23500	0.26500	0
22/02/2011	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.02300	0.01800	0
22/02/2011	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.19400	0.22300	0
22/02/2011	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.03200	0.02600	0
22/02/2011	CHF / R On 13-June-11			Foreign Exchange Future	7.72060	7.67520	0
22/02/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.70800	0.67000	0
22/02/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.03700	0.04500	0
22/02/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.66600	0.62800	0
22/02/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.04500	0.05300	0
22/02/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.62400	0.58700	0
22/02/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.05300	0.06200	0
22/02/2011	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.42000	0.38000	0
22/02/2011	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.01000	0.01500	0
22/02/2011	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.37400	0.33400	0
22/02/2011	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.01400	0.01900	0
22/02/2011	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.32900	0.29100	0
22/02/2011	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.01900	0.02600	0
22/02/2011	RAIN On 13-June-11			Foreign Exchange Future	14,355.79000	14,387.00000	0
22/02/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	855.80000	887.00000	0
22/02/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	855.80000	887.00000	0
22/02/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	855.80000	887.00000	0
22/02/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2011	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	566.00000	595.30000	0
22/02/2011	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2011	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	566.00000	595.30000	0
22/02/2011	RAIN On 14-March-11	13600.00	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
22/02/2011	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	566.00000	595.30000	0
22/02/2011	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2011	YUAN/R On 13-June-11			Foreign Exchange Future	1.10490	1.10870	0
22/02/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.10820	0.11140	0
22/02/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00330	0.00270	0
22/02/2011	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.06740	0.06950	0
22/02/2011	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.01250	0.01080	0
22/02/2011	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.03760	0.03840	0
22/02/2011	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.03270	0.02970	0
<b>Futures Open Interest</b>							<b>394,344.00</b>
<b>Options Open Interest</b>							<b>177,325.00</b>
<b>Total</b>							<b>571,669.00</b>