



Currency Futures & Options Weekly Statistics

From: 21/02/2011 To: 25/02/2011

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
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
23/02/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.42550	9.46560	0
23/02/2011	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.57000	0.60500	0
23/02/2011	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.05600	0.04900	300
23/02/2011	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.28500	0.32400	8,500
23/02/2011	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.01700	0.01500	0
23/02/2011	\$ / R On 14-March-11	7.00	C	Foreign Exchange Future	0.16300	0.19800	1,600
23/02/2011	\$ / R On 14-March-11	7.00	P	Foreign Exchange Future	0.04500	0.03900	0
23/02/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.31900	0.34800	500
23/02/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.15500	0.14200	0
23/02/2011	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.09700	0.12600	3,280
23/02/2011	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.07900	0.06700	3,000
23/02/2011	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.07600	0.09700	600
23/02/2011	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.10800	0.08800	0
23/02/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.23600	0.26100	400
23/02/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.22200	0.20500	0
23/02/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.21600	0.23600	500
23/02/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.25200	0.23000	0
23/02/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.45900	0.48500	0
23/02/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.33700	0.31800	0
23/02/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.43400	0.46000	0
23/02/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.36200	0.34300	0
23/02/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.41000	0.43500	0
23/02/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.38800	0.36800	0
23/02/2011	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.15200	0.16600	0
23/02/2011	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.38800	0.36000	0
23/02/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.13900	0.15300	800
23/02/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.42500	0.39700	0
23/02/2011	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.00900	0.01300	871
23/02/2011	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.44100	0.40400	0
23/02/2011	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.00700	0.01000	3,071
23/02/2011	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.48900	0.45100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.18500	0.19900	2,800
23/02/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.66500	0.63600	0
23/02/2011	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.00100	0.00200	0
23/02/2011	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.83300	0.79300	0
23/02/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.14800	0.16000	3,000
23/02/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.82800	0.79700	0
23/02/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.14000	0.15100	0
23/02/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.87000	0.83800	0
23/02/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.13300	0.14300	0
23/02/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.91300	0.88000	0
23/02/2011	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
23/02/2011	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.28200	1.24100	0
23/02/2011	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
23/02/2011	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.38200	1.34100	0
23/02/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.64200	1.67300	0
23/02/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.36700	1.35700	0
23/02/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.62400	1.65500	0
23/02/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.39900	1.38900	0
23/02/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.60600	1.63800	0
23/02/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.43100	1.42200	0
23/02/2011	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
23/02/2011	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.38200	3.34100	0
23/02/2011	\$ / R MAXI On 13-June-11			Foreign Exchange Future	7.21430	7.25650	40
23/02/2011	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.20116	0.23766	0
23/02/2011	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.03326	0.02846	0
23/02/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.35047	0.37990	0
23/02/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.13617	0.12340	0
23/02/2011	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.31929	0.34770	0
23/02/2011	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.15499	0.14120	0
23/02/2011	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.28979	0.31715	0
23/02/2011	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.17549	0.16065	0
23/02/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.18109	0.19804	0
23/02/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.31679	0.29154	60
23/02/2011	£ / R On 19-December-11			Foreign Exchange Future	11.98720	11.99750	87
23/02/2011	£ / R On 14-March-11	7.30	C	Foreign Exchange Future	4.26000	4.26700	0
23/02/2011	£ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2011	£ / R On 14-March-11	8.00	C	Foreign Exchange Future	3.56000	3.56700	0
23/02/2011	£ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	1.01400	1.01700	0
23/02/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.06100	0.05700	10

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.72400	0.72800	0
23/02/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.32300	0.32000	0
23/02/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.69500	0.69900	0
23/02/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.34400	0.34100	0
23/02/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.66600	0.67000	0
23/02/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.36500	0.36200	0
23/02/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.82000	0.82500	0
23/02/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.43300	0.42800	0
23/02/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.79200	0.79700	0
23/02/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.45500	0.45000	0
23/02/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.76500	0.77000	0
23/02/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.47800	0.47300	0
23/02/2011	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.07700	0.08400	0
23/02/2011	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.26700	0.26700	0
23/02/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.32600	0.32400	0
23/02/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.42300	0.41400	0
23/02/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.30800	0.30500	0
23/02/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.45500	0.44500	0
23/02/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.29000	0.28700	0
23/02/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.48700	0.47700	0
23/02/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.27300	0.27000	0
23/02/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.52000	0.51000	100
23/02/2011	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.03300	0.03700	150
23/02/2011	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.47300	0.47000	0
23/02/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.41800	0.42100	0
23/02/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.66700	0.66300	200
23/02/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.54400	0.54800	0
23/02/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.75700	0.75100	250
23/02/2011	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.00500	0.00600	569
23/02/2011	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	0.99500	0.98900	0
23/02/2011	¥ / R On 13-June-11			Foreign Exchange Future	0.08740	0.08730	573
23/02/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01253	0.01244	0
23/02/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00013	0.00014	0
23/02/2011	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00910	0.00910	0
23/02/2011	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00435	0.00432	0
23/02/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00195	0.00202	0
23/02/2011	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00098	0.00101	0
23/02/2011	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00188	0.00191	0
23/02/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00115	0.00116	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00875	0.00886	0
23/02/2011	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00001	0.00001	0
23/02/2011	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01091	0.01091	0
23/02/2011	€ / R On 19-December-11			Foreign Exchange Future	10.13440	10.15520	0
23/02/2011	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.30900	0.32700	10,429
23/02/2011	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.03300	0.03500	0
23/02/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.64300	0.65500	0
23/02/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.22500	0.21700	0
23/02/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.61100	0.62300	0
23/02/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.24300	0.23500	0
23/02/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.58100	0.59200	0
23/02/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.26300	0.25400	0
23/02/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.70400	0.71200	0
23/02/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.32000	0.30700	0
23/02/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.67600	0.68300	0
23/02/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.34200	0.32800	0
23/02/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.64800	0.65400	0
23/02/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.36400	0.34900	0
23/02/2011	€ / R On 14-March-11	10.00	C	Foreign Exchange Future	0.04700	0.05300	500
23/02/2011	€ / R On 14-March-11	10.00	P	Foreign Exchange Future	0.27100	0.26100	0
23/02/2011	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.03100	0.03500	100
23/02/2011	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.35500	0.34300	0
23/02/2011	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.00900	0.01000	14,937
23/02/2011	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.63300	0.61800	0
23/02/2011	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00600	0.00700	4,508
23/02/2011	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.73000	0.71500	0
23/02/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.96910	8.03970	0
23/02/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.62000	0.67000	0
23/02/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.08500	0.07800	0
23/02/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.57900	0.62800	0
23/02/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.09400	0.08600	0
23/02/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.53800	0.58600	0
23/02/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.10300	0.09400	0
23/02/2011	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.36400	0.42000	0
23/02/2011	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.00600	0.00500	0
23/02/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.20600	1.25000	0
23/02/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.48700	0.46000	0
23/02/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.17900	1.22200	0
23/02/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.51000	0.48200	0
23/02/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.15100	1.19500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.53200	0.50500	0
23/02/2011	CAD/ R On 13-June-11			Foreign Exchange Future	7.24530	7.34430	0
23/02/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.45500	0.53700	0
23/02/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.06000	0.04300	0
23/02/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.41500	0.49600	0
23/02/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.07000	0.05200	0
23/02/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.37700	0.45500	0
23/02/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.08200	0.06100	0
23/02/2011	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.19400	0.27900	0
23/02/2011	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.03000	0.01700	0
23/02/2011	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.15500	0.23500	0
23/02/2011	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.04100	0.02300	0
23/02/2011	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.12000	0.19400	0
23/02/2011	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.05600	0.03200	0
23/02/2011	CHF / R On 13-June-11			Foreign Exchange Future	7.72350	7.72060	0
23/02/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.71100	0.70800	0
23/02/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.03800	0.03700	0
23/02/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.66800	0.66600	0
23/02/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.04500	0.04500	0
23/02/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.62600	0.62400	0
23/02/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.05300	0.05300	0
23/02/2011	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.42200	0.42000	0
23/02/2011	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.00900	0.01000	0
23/02/2011	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.37500	0.37400	0
23/02/2011	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.01200	0.01400	0
23/02/2011	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.32900	0.32900	0
23/02/2011	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.01600	0.01900	0
23/02/2011	RAIN On 13-June-11			Foreign Exchange Future	14,318.78000	14,355.79000	0
23/02/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	818.80000	855.80000	0
23/02/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	818.80000	855.80000	0
23/02/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	818.80000	855.80000	0
23/02/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2011	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	527.30000	566.00000	0
23/02/2011	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2011	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	527.30000	566.00000	0
23/02/2011	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2011	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	527.30000	566.00000	0
23/02/2011	RAIN On 14-March-11	13600.01	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
23/02/2011	YUAN/R On 13-June-11			Foreign Exchange Future	1.09990	1.10490	0
23/02/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.10380	0.10820	0
23/02/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00390	0.00330	0
23/02/2011	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.06360	0.06740	0
23/02/2011	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.01370	0.01250	0
23/02/2011	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.03500	0.03760	0
23/02/2011	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.03510	0.03270	0
24/02/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.38780	9.42550	0
24/02/2011	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.53500	0.57000	0
24/02/2011	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.06200	0.05600	300
24/02/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.60800	0.00000	0
24/02/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.12900	0.00000	10,000
24/02/2011	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.24700	0.28500	8,500
24/02/2011	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.02000	0.01700	0
24/02/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.53900	0.00000	0
24/02/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.16000	0.00000	10,000
24/02/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.73800	0.00000	0
24/02/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.23100	0.00000	0
24/02/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.73000	0.00000	0
24/02/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.23700	0.00000	1,000
24/02/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.70800	0.00000	0
24/02/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.25100	0.00000	0
24/02/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.29200	0.31900	500
24/02/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.16900	0.15500	0
24/02/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.67800	0.00000	0
24/02/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.27100	0.00000	0
24/02/2011	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.07600	0.09700	3,280
24/02/2011	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.09900	0.07900	3,000
24/02/2011	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.05900	0.07600	600
24/02/2011	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.13200	0.10800	0
24/02/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.21700	0.23600	400
24/02/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.24400	0.22200	0
24/02/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.19800	0.21600	500
24/02/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.27500	0.25200	0
24/02/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.43800	0.45900	0
24/02/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.35600	0.33700	0
24/02/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.41400	0.43400	0
24/02/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.38200	0.36200	0
24/02/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.39100	0.41000	0
24/02/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.40900	0.38800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.26400	0.00000	10,000
24/02/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.43500	0.00000	0
24/02/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.12800	0.13900	800
24/02/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.45500	0.42500	0
24/02/2011	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.00600	0.00900	871
24/02/2011	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.47900	0.44100	0
24/02/2011	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.00500	0.00700	3,071
24/02/2011	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.52800	0.48900	0
24/02/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.17500	0.18500	2,800
24/02/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.69600	0.66500	0
24/02/2011	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2011	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.87400	0.83300	0
24/02/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.14000	0.14800	3,000
24/02/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.86100	0.82800	0
24/02/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.13300	0.14000	0
24/02/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.90400	0.87000	0
24/02/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.12600	0.13300	0
24/02/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.94700	0.91300	0
24/02/2011	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
24/02/2011	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.32300	1.28200	0
24/02/2011	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
24/02/2011	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.42300	1.38200	0
24/02/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.62200	1.64200	0
24/02/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.38400	1.36700	0
24/02/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.60400	1.62400	0
24/02/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.41600	1.39900	0
24/02/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.58600	1.60600	0
24/02/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.44800	1.43100	0
24/02/2011	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
24/02/2011	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.42300	3.38200	0
24/02/2011	\$ / R MAXI On 13-June-11			Foreign Exchange Future	7.17310	7.21430	40
24/02/2011	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.16591	0.20116	0
24/02/2011	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.03911	0.03326	0
24/02/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.32179	0.35047	0
24/02/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.14869	0.13617	0
24/02/2011	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.29187	0.31929	0
24/02/2011	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.16877	0.15499	0
24/02/2011	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.26368	0.28979	0
24/02/2011	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.19058	0.17549	0
24/02/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.16606	0.18109	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.34296	0.31679	60
24/02/2011	£ / R On 19-December-11			Foreign Exchange Future	11.87050	11.98720	87
24/02/2011	£ / R On 14-March-11	7.30	C	Foreign Exchange Future	4.14100	4.26000	0
24/02/2011	£ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2011	£ / R On 14-March-11	8.00	C	Foreign Exchange Future	3.44100	3.56000	0
24/02/2011	£ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.91300	1.01400	0
24/02/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.07900	0.06100	10
24/02/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.66000	0.72400	0
24/02/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.37800	0.32300	0
24/02/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.63300	0.69500	0
24/02/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.40100	0.34400	0
24/02/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.60600	0.66600	0
24/02/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.42400	0.36500	0
24/02/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.76200	0.82000	0
24/02/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.49200	0.43300	0
24/02/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.73600	0.79200	0
24/02/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.51600	0.45500	0
24/02/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.71100	0.76500	0
24/02/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.54100	0.47800	0
24/02/2011	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.04800	0.07700	0
24/02/2011	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.35700	0.26700	0
24/02/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.28200	0.32600	0
24/02/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.49800	0.42300	0
24/02/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.26500	0.30800	0
24/02/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.53100	0.45500	0
24/02/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.25000	0.29000	0
24/02/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.56600	0.48700	0
24/02/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.23500	0.27300	0
24/02/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.60100	0.52000	100
24/02/2011	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.02000	0.03300	150
24/02/2011	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.57900	0.47300	0
24/02/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.38500	0.41800	0
24/02/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.75300	0.66700	200
24/02/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.51100	0.54400	0
24/02/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.84100	0.75700	250
24/02/2011	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.00300	0.00500	569
24/02/2011	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.11200	0.99500	0
24/02/2011	¥ / R On 13-June-11			Foreign Exchange Future	0.08780	0.08740	573
24/02/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01291	0.01253	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00011	0.00013	0
24/02/2011	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00960	0.00910	0
24/02/2011	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00458	0.00435	0
24/02/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00178	0.00195	0
24/02/2011	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00116	0.00098	0
24/02/2011	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00156	0.00188	0
24/02/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00121	0.00115	0
24/02/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00841	0.00875	0
24/02/2011	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00001	0.00001	0
24/02/2011	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01041	0.01091	0
24/02/2011	€ / R On 19-December-11			Foreign Exchange Future	10.11800	10.13440	0
24/02/2011	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.29300	0.30900	10,429
24/02/2011	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.03700	0.03300	0
24/02/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.63500	0.64300	0
24/02/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.23400	0.22500	0
24/02/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.60400	0.61100	0
24/02/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.25300	0.24300	0
24/02/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.57400	0.58100	0
24/02/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.27300	0.26300	0
24/02/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.69500	0.70400	0
24/02/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.32700	0.32000	0
24/02/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.66600	0.67600	0
24/02/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.34800	0.34200	0
24/02/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.63800	0.64800	0
24/02/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.37000	0.36400	0
24/02/2011	€ / R On 14-March-11	10.00	C	Foreign Exchange Future	0.04200	0.04700	500
24/02/2011	€ / R On 14-March-11	10.00	P	Foreign Exchange Future	0.28600	0.27100	0
24/02/2011	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.02700	0.03100	100
24/02/2011	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.37100	0.35500	0
24/02/2011	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.00800	0.00900	14,937
24/02/2011	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.65200	0.63300	0
24/02/2011	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00500	0.00600	4,508
24/02/2011	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.74900	0.73000	0
24/02/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.02020	7.96910	0
24/02/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.64900	0.62000	0
24/02/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.07900	0.08500	0
24/02/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.60700	0.57900	0
24/02/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.08700	0.09400	0
24/02/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.56500	0.53800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.09500	0.10300	0
24/02/2011	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.39600	0.36400	0
24/02/2011	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.00500	0.00600	0
24/02/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.23900	1.20600	0
24/02/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.46900	0.48700	0
24/02/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.21100	1.17900	0
24/02/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.49100	0.51000	0
24/02/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.18400	1.15100	0
24/02/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.51400	0.53200	0
24/02/2011	CAD/ R On 13-June-11			Foreign Exchange Future	7.28270	7.24530	0
24/02/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.48400	0.45500	0
24/02/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.05100	0.06000	0
24/02/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.44300	0.41500	0
24/02/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.06000	0.07000	0
24/02/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.40400	0.37700	0
24/02/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.07100	0.08200	0
24/02/2011	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.22300	0.19400	0
24/02/2011	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.02300	0.03000	0
24/02/2011	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.18200	0.15500	0
24/02/2011	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.03200	0.04100	0
24/02/2011	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.14500	0.12000	0
24/02/2011	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.04500	0.05600	0
24/02/2011	CHF / R On 13-June-11			Foreign Exchange Future	7.75160	7.72350	0
24/02/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.73500	0.71100	0
24/02/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.03300	0.03800	0
24/02/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.69100	0.66800	0
24/02/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.03900	0.04500	0
24/02/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.64900	0.62600	0
24/02/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.04700	0.05300	0
24/02/2011	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.44800	0.42200	0
24/02/2011	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.00700	0.00900	0
24/02/2011	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.40000	0.37500	0
24/02/2011	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.00900	0.01200	0
24/02/2011	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.35400	0.32900	0
24/02/2011	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.01300	0.01600	0
24/02/2011	RAIN On 13-June-11			Foreign Exchange Future	14,272.23000	14,318.78000	0
24/02/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	772.20000	818.80000	0
24/02/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	772.20000	818.80000	0
24/02/2011	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
24/02/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	772.20000	818.80000	0
24/02/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2011	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	482.40000	527.30000	0
24/02/2011	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2011	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	482.40000	527.30000	0
24/02/2011	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2011	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	482.40000	527.30000	0
24/02/2011	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2011	YUAN/R On 13-June-11			Foreign Exchange Future	1.09340	1.09990	0
24/02/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.09780	0.10380	0
24/02/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00440	0.00390	0
24/02/2011	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.05840	0.06360	0
24/02/2011	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.01500	0.01370	0
24/02/2011	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.03160	0.03500	0
24/02/2011	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.03820	0.03510	0
25/02/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.32260	9.38780	0
25/02/2011	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.47900	0.53500	0
25/02/2011	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.07400	0.06200	300
25/02/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.55400	0.60800	0
25/02/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.14400	0.12900	10,000
25/02/2011	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.18900	0.24700	8,500
25/02/2011	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.02900	0.02000	0
25/02/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.48800	0.53900	0
25/02/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.17800	0.16000	10,000
25/02/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.68900	0.73800	0
25/02/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.25400	0.23100	0
25/02/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.68000	0.73000	0
25/02/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.25900	0.23700	1,000
25/02/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.65900	0.70800	0
25/02/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.27400	0.25100	0
25/02/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.25000	0.29200	500
25/02/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.19500	0.16900	0
25/02/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.63000	0.67800	0
25/02/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.29500	0.27100	0
25/02/2011	\$ / R On 13-June-11	7.10	C	Foreign Exchange Future	0.22400	0.00000	450
25/02/2011	\$ / R On 13-June-11	7.10	P	Foreign Exchange Future	0.21900	0.00000	0
25/02/2011	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.03700	0.05900	600
25/02/2011	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.17700	0.13200	0
25/02/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.18600	0.21700	400
25/02/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.28100	0.24400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.17000	0.19800	500
25/02/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.31500	0.27500	0
25/02/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.39600	0.43800	0
25/02/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.38500	0.35600	0
25/02/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.37700	0.41400	0
25/02/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.41600	0.38200	0
25/02/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.35800	0.39100	0
25/02/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.44700	0.40900	0
25/02/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.23600	0.26400	10,000
25/02/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.47600	0.43500	0
25/02/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.10800	0.12800	800
25/02/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.50300	0.45500	0
25/02/2011	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.00300	0.00600	871
25/02/2011	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.54300	0.47900	0
25/02/2011	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.00300	0.00500	3,071
25/02/2011	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.59300	0.52800	0
25/02/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.15500	0.17500	2,800
25/02/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.74500	0.69600	0
25/02/2011	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.00000	0.00100	0
25/02/2011	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.94000	0.87400	0
25/02/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.12400	0.14000	3,000
25/02/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.91400	0.86100	0
25/02/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.11700	0.13300	0
25/02/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.95700	0.90400	0
25/02/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.11100	0.12600	0
25/02/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.00100	0.94700	0
25/02/2011	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
25/02/2011	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.39000	1.32300	0
25/02/2011	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
25/02/2011	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.49000	1.42300	0
25/02/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.56300	1.62200	0
25/02/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.39000	1.38400	0
25/02/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.54600	1.60400	0
25/02/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.42300	1.41600	0
25/02/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.52900	1.58600	0
25/02/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.45600	1.44800	0
25/02/2011	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
25/02/2011	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.49000	3.42300	0
25/02/2011	\$ / R MAXI On 13-June-11			Foreign Exchange Future	7.10550	7.17310	40
25/02/2011	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.11634	0.16591	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2011	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.05594	0.03911	0
25/02/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.27720	0.32179	0
25/02/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.17170	0.14869	0
25/02/2011	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.24951	0.29187	0
25/02/2011	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.19401	0.16877	0
25/02/2011	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.22362	0.26368	0
25/02/2011	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.21812	0.19058	0
25/02/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.14145	0.16606	0
25/02/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.38595	0.34296	60
25/02/2011	£ / R On 19-December-11			Foreign Exchange Future	11.66980	11.87050	87
25/02/2011	£ / R On 14-March-11	7.30	C	Foreign Exchange Future	3.94600	4.14100	0
25/02/2011	£ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2011	£ / R On 14-March-11	8.00	C	Foreign Exchange Future	3.24600	3.44100	0
25/02/2011	£ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.75400	0.91300	0
25/02/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.11800	0.07900	10
25/02/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.54800	0.66000	0
25/02/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.46600	0.37800	0
25/02/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.52400	0.63300	0
25/02/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.49200	0.40100	0
25/02/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.50000	0.60600	0
25/02/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.51800	0.42400	0
25/02/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.64800	0.76200	0
25/02/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.57800	0.49200	0
25/02/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.62400	0.73600	0
25/02/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.60400	0.51600	0
25/02/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.60400	0.71100	0
25/02/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.63400	0.54100	0
25/02/2011	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.02100	0.04800	0
25/02/2011	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.52500	0.35700	0
25/02/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.21500	0.28200	0
25/02/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.62900	0.49800	0
25/02/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.20200	0.26500	0
25/02/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.66600	0.53100	0
25/02/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.19000	0.25000	0
25/02/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.70400	0.56600	0
25/02/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.17800	0.23500	0
25/02/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.74200	0.60100	100
25/02/2011	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.00900	0.02000	150
25/02/2011	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.76300	0.57900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.31900	0.38500	0
25/02/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.88700	0.75300	200
25/02/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.43500	0.51100	0
25/02/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.96500	0.84100	250
25/02/2011	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.00200	0.00300	569
25/02/2011	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.30600	1.11200	0
25/02/2011	¥ / R On 13-June-11			Foreign Exchange Future	0.08690	0.08780	573
25/02/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01204	0.01291	0
25/02/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00014	0.00011	0
25/02/2011	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00870	0.00960	0
25/02/2011	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00402	0.00458	0
25/02/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00212	0.00178	0
25/02/2011	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00076	0.00116	0
25/02/2011	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00206	0.00156	0
25/02/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00103	0.00121	0
25/02/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00913	0.00841	0
25/02/2011	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00001	0.00001	0
25/02/2011	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01131	0.01041	0
25/02/2011	€ / R On 19-December-11			Foreign Exchange Future	9.97980	10.11800	0
25/02/2011	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.18400	0.29300	10,429
25/02/2011	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.05900	0.03700	0
25/02/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.54000	0.63500	0
25/02/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.27500	0.23400	0
25/02/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.51200	0.60400	0
25/02/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.29700	0.25300	0
25/02/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.48400	0.57400	0
25/02/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.31900	0.27300	0
25/02/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.60400	0.69500	0
25/02/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.37400	0.32700	0
25/02/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.57800	0.66600	0
25/02/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.39800	0.34800	0
25/02/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.55200	0.63800	0
25/02/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.42200	0.37000	0
25/02/2011	€ / R On 14-March-11	10.00	C	Foreign Exchange Future	0.02100	0.04200	500
25/02/2011	€ / R On 14-March-11	10.00	P	Foreign Exchange Future	0.39600	0.28600	0
25/02/2011	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.01300	0.02700	100
25/02/2011	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.48800	0.37100	0
25/02/2011	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.00400	0.00800	14,937
25/02/2011	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.77900	0.65200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2011	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00300	0.00500	4,508
25/02/2011	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.87800	0.74900	0
25/02/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.01400	8.02020	0
25/02/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.61100	0.64900	0
25/02/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.08500	0.07900	0
25/02/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.56900	0.60700	0
25/02/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.09300	0.08700	0
25/02/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.52800	0.56500	0
25/02/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.10200	0.09500	0
25/02/2011	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.35300	0.39600	0
25/02/2011	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.00500	0.00500	0
25/02/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.23500	1.23900	0
25/02/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.47100	0.46900	0
25/02/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.20700	1.21100	0
25/02/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.49300	0.49100	0
25/02/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.17900	1.18400	0
25/02/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.51500	0.51400	0
25/02/2011	CAD/ R On 13-June-11			Foreign Exchange Future	7.22360	7.28270	0
25/02/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.43200	0.48400	0
25/02/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.05800	0.05100	0
25/02/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.39300	0.44300	0
25/02/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.06900	0.06000	0
25/02/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.35400	0.40400	0
25/02/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.08000	0.07100	0
25/02/2011	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.16900	0.22300	0
25/02/2011	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.02700	0.02300	0
25/02/2011	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.13100	0.18200	0
25/02/2011	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.03900	0.03200	0
25/02/2011	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.09700	0.14500	0
25/02/2011	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.05500	0.04500	0
25/02/2011	CHF / R On 13-June-11			Foreign Exchange Future	7.63460	7.75160	0
25/02/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.63200	0.73500	0
25/02/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.04700	0.03300	0
25/02/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.59100	0.69100	0
25/02/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.05600	0.03900	0
25/02/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.55100	0.64900	0
25/02/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.06600	0.04700	0
25/02/2011	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.33700	0.44800	0
25/02/2011	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.01100	0.00700	0
25/02/2011	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.29200	0.40000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2011	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.01600	0.00900	0
25/02/2011	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.24800	0.35400	0
25/02/2011	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.02200	0.01300	0
25/02/2011	RAIN On 13-June-11			Foreign Exchange Future	14,103.87000	14,272.23000	0
25/02/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	603.90000	772.20000	0
25/02/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	603.90000	772.20000	0
25/02/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	603.90000	772.20000	0
25/02/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2011	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	317.50000	482.40000	0
25/02/2011	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	0.10000	0.00000	0
25/02/2011	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	317.40000	482.40000	0
25/02/2011	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2011	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	317.40000	482.40000	0
25/02/2011	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2011	YUAN/R On 13-June-11			Foreign Exchange Future	1.08320	1.09340	0
25/02/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.08860	0.09780	0
25/02/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00540	0.00440	0
25/02/2011	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.05110	0.05840	0
25/02/2011	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.01790	0.01500	0
25/02/2011	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.02700	0.03160	0
25/02/2011	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.04380	0.03820	0
Futures Open Interest							399,603.00
Options Open Interest							209,125.00
Total							608,728.00