



Currency Futures & Options Weekly Statistics

From: 30/05/2011 To: 01/06/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.27130	9.23370	0
30/05/2011	\$ / R On 13-June-11	6.50	C	Foreign Exchange Future	0.46000	0.42700	3,000
30/05/2011	\$ / R On 13-June-11	6.50	P	Foreign Exchange Future	0.00200	0.00600	100
30/05/2011	\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.52700	0.50100	6,060
30/05/2011	\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.06900	0.07900	0
30/05/2011	\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.31600	0.28700	0
30/05/2011	\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.00800	0.01600	7,450
30/05/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.45200	0.42800	0
30/05/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.09400	0.10600	5,000
30/05/2011	\$ / R On 19-December-11	6.75	C	Foreign Exchange Future	0.55600	0.53300	5,925
30/05/2011	\$ / R On 19-December-11	6.75	P	Foreign Exchange Future	0.15100	0.16500	0
30/05/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.38300	0.36100	0
30/05/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.12500	0.13900	10,000
30/05/2011	\$ / R On 13-June-11	6.85	C	Foreign Exchange Future	0.14800	0.12900	0
30/05/2011	\$ / R On 13-June-11	6.85	P	Foreign Exchange Future	0.04000	0.05800	2,400
30/05/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.32100	0.30100	0
30/05/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.16300	0.17900	10,000
30/05/2011	\$ / R On 13-June-11	6.95	C	Foreign Exchange Future	0.08300	0.07600	100
30/05/2011	\$ / R On 13-June-11	6.95	P	Foreign Exchange Future	0.07500	0.10500	0
30/05/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.53700	0.51500	0
30/05/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.26500	0.28000	0
30/05/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.52900	0.50700	0
30/05/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.27100	0.28600	1,000
30/05/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.50900	0.48800	0
30/05/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.28700	0.30300	0
30/05/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.04700	0.04500	6,000
30/05/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.13900	0.17400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.48300	0.46200	0
30/05/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.31100	0.32700	0
30/05/2011	\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.22000	0.20900	6,060
30/05/2011	\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.26200	0.28700	0
30/05/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.70900	0.68800	13,000
30/05/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.36900	0.38500	0
30/05/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.68300	0.66300	0
30/05/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.39300	0.41000	0
30/05/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.65800	0.63800	0
30/05/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.41800	0.43500	0
30/05/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.63300	0.61500	11,000
30/05/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.44300	0.46200	0
30/05/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.25800	0.24800	0
30/05/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.45300	0.48000	0
30/05/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.24300	0.23400	0
30/05/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.48800	0.51600	0
30/05/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.12200	0.11700	10,000
30/05/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.51400	0.54500	0
30/05/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.00300	0.00400	800
30/05/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.54500	0.58300	0
30/05/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.09600	0.09200	200
30/05/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.63800	0.67000	0
30/05/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.59900	0.58500	0
30/05/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.64100	0.66400	0
30/05/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.58200	0.56800	0
30/05/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.67400	0.69700	0
30/05/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.56400	0.55100	0
30/05/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.70600	0.73000	0
30/05/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.07000	0.06800	2,800
30/05/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.81200	0.84600	0
30/05/2011	\$ / R On 14-December-12	8.00	C	Foreign Exchange Future	0.48700	0.47600	300
30/05/2011	\$ / R On 14-December-12	8.00	P	Foreign Exchange Future	0.87900	0.90500	0
30/05/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.04900	0.04800	0
30/05/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.04100	1.07600	0
30/05/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.04600	0.04500	0
30/05/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.08800	1.12300	0
30/05/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.53100	1.51400	0
30/05/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.41000	1.43000	0
30/05/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.51300	1.49700	0
30/05/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.44200	1.46300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.49600	1.47900	0
30/05/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.47500	1.49500	0
30/05/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00400	0.00400	0
30/05/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.74600	2.78200	0
30/05/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	7.05840	7.02180	70
30/05/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.06289	0.05862	0
30/05/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.10509	0.13732	0
30/05/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.23961	0.22798	0
30/05/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.23121	0.25618	0
30/05/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.21995	0.20948	0
30/05/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.26155	0.28768	0
30/05/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.20191	0.19251	0
30/05/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.29351	0.32071	0
30/05/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.00736	0.00906	0
30/05/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.39956	0.43776	60
30/05/2011	£ / R On 19-December-11			Foreign Exchange Future	11.74480	11.68580	998
30/05/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.70600	0.65000	0
30/05/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.00500	0.00800	10
30/05/2011	£ / R On 19-September-11	11.00	C	Foreign Exchange Future	0.72900	0.68800	3,455
30/05/2011	£ / R On 19-September-11	11.00	P	Foreign Exchange Future	0.12700	0.14500	0
30/05/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.43800	0.41000	0
30/05/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.28600	0.31700	0
30/05/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.41100	0.38400	0
30/05/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.30900	0.34100	200
30/05/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.38500	0.36000	0
30/05/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.33300	0.36700	0
30/05/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.57700	0.54900	0
30/05/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.43200	0.46300	0
30/05/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.55200	0.52500	0
30/05/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.45700	0.48900	0
30/05/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.52800	0.50200	0
30/05/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.48300	0.51600	0
30/05/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.02600	0.02600	0
30/05/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.37500	0.43400	0
30/05/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.02100	0.02100	0
30/05/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.42000	0.47900	0
30/05/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.01700	0.01700	0
30/05/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.46600	0.52500	0
30/05/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.01300	0.01400	0
30/05/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.51200	0.57200	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.19700	0.18600	0
30/05/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.69500	0.74300	200
30/05/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.34900	0.33400	0
30/05/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.80400	0.84800	250
30/05/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08730	0.08670	11,717
30/05/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01735	0.01676	0
30/05/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00005	0.00006	0
30/05/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01100	0.01040	0
30/05/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
30/05/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00792	0.00746	0
30/05/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00062	0.00076	0
30/05/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00188	0.00159	0
30/05/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00088	0.00119	0
30/05/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00258	0.00242	0
30/05/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00528	0.00572	0
30/05/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00003	0.00003	0
30/05/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00903	0.00963	0
30/05/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/05/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41270	11.41330	0
30/05/2011	€ / R On 19-December-11			Foreign Exchange Future	10.15510	10.09190	1,950
30/05/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.56500	0.52200	0
30/05/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.12000	0.14100	0
30/05/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.52900	0.48800	0
30/05/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.13400	0.15700	0
30/05/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.49500	0.45600	0
30/05/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.15000	0.17500	0
30/05/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.63500	0.59700	0
30/05/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.23000	0.25500	0
30/05/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.60400	0.56700	0
30/05/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.24900	0.27500	0
30/05/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.57400	0.53800	0
30/05/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.26900	0.29600	0
30/05/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.17800	0.16500	3,590
30/05/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.53300	0.58400	0
30/05/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.38550	8.32240	0
30/05/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.87000	0.83600	0
30/05/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.01800	0.02100	0
30/05/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.82400	0.79100	0
30/05/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.02200	0.02600	0
30/05/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.77900	0.74600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.02700	0.03100	0
30/05/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.54400	1.48800	0
30/05/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.40900	0.41600	0
30/05/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.50600	1.45000	0
30/05/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.42100	0.42800	0
30/05/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.46800	1.42100	0
30/05/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.43300	0.44900	0
30/05/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.22100	0.20600	0
30/05/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.26900	0.29100	0
30/05/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.20410	7.16860	0
30/05/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.27400	0.24700	0
30/05/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.00500	0.01400	0
30/05/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.22800	0.20300	0
30/05/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.00900	0.02000	0
30/05/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.18400	0.16300	0
30/05/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.01500	0.03000	0
30/05/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.18700	0.17300	0
30/05/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.18300	0.20400	0
30/05/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.16600	0.15300	0
30/05/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.21200	0.23400	0
30/05/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.14700	0.13600	0
30/05/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.24300	0.26700	0
30/05/2011	CHF / R On 19-September-11			Foreign Exchange Future	8.29100	8.23000	50
30/05/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	1.11700	1.05600	0
30/05/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
30/05/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	1.06700	1.00600	0
30/05/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
30/05/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	1.01700	0.95700	0
30/05/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.00000	0.00100	0
30/05/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.73300	0.68300	0
30/05/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.04200	0.05300	0
30/05/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.69100	0.64300	0
30/05/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.05000	0.06300	0
30/05/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.65100	0.60400	0
30/05/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.06000	0.07400	0
30/05/2011	RAIN On 13-June-11			Foreign Exchange Future	14,128.84000	14,039.85000	0
30/05/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	628.90000	539.90000	0
30/05/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.10000	0.00000	0
30/05/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	628.80000	539.90000	0
30/05/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.10000	0

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30/05/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	628.80000	539.80000	0
30/05/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
30/05/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.09260	1.08550	0
30/05/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.07370	0.06660	0
30/05/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00030	0.00050	0
30/05/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.05850	0.05420	0
30/05/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.01590	0.01870	0
30/05/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.03270	0.03040	0
30/05/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.04010	0.04490	0
30/05/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.01830	0.01710	0
30/05/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.07570	0.08160	0
31/05/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.15610	9.27130	0
31/05/2011	\$ / R On 13-June-11	6.50	C	Foreign Exchange Future	0.34600	0.46000	3,000
31/05/2011	\$ / R On 13-June-11	6.50	P	Foreign Exchange Future	0.00500	0.00200	100
31/05/2011	\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.43600	0.52700	6,060
31/05/2011	\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.09500	0.06900	0
31/05/2011	\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.21000	0.31600	0
31/05/2011	\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.01900	0.00800	7,450
31/05/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.36700	0.45200	0
31/05/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.12600	0.09400	5,000
31/05/2011	\$ / R On 19-December-11	6.75	C	Foreign Exchange Future	0.47400	0.55600	5,925
31/05/2011	\$ / R On 19-December-11	6.75	P	Foreign Exchange Future	0.18700	0.15100	0
31/05/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.30600	0.38300	0
31/05/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.16500	0.12500	10,000
31/05/2011	\$ / R On 13-June-11	6.85	C	Foreign Exchange Future	0.07000	0.14800	0
31/05/2011	\$ / R On 13-June-11	6.85	P	Foreign Exchange Future	0.07900	0.04000	2,400
31/05/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.25100	0.32100	0
31/05/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.21000	0.16300	10,000
31/05/2011	\$ / R On 13-June-11	6.95	C	Foreign Exchange Future	0.03700	0.08300	100
31/05/2011	\$ / R On 13-June-11	6.95	P	Foreign Exchange Future	0.14600	0.07500	0
31/05/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.46600	0.53700	0
31/05/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.31300	0.26500	0
31/05/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.45800	0.52900	0
31/05/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.31900	0.27100	1,000
31/05/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.44000	0.50900	0
31/05/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.33700	0.28700	0
31/05/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.01900	0.04700	6,000
31/05/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.22800	0.13900	0
31/05/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.41600	0.48300	0
31/05/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.36300	0.31100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2011	\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.17400	0.22000	6,060
31/05/2011	\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.33300	0.26200	0
31/05/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.63300	0.70900	13,000
31/05/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.42200	0.36900	0
31/05/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.60900	0.68300	0
31/05/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.44800	0.39300	0
31/05/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.58500	0.65800	0
31/05/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.47400	0.41800	0
31/05/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.56200	0.63300	11,000
31/05/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.50100	0.44300	0
31/05/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.21700	0.25800	0
31/05/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.53000	0.45300	0
31/05/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.20500	0.24300	0
31/05/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.56800	0.48800	0
31/05/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.09500	0.12200	10,000
31/05/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.60400	0.51400	0
31/05/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.00100	0.00300	800
31/05/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.66000	0.54500	0
31/05/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.07500	0.09600	200
31/05/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.73400	0.63800	0
31/05/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.53900	0.59900	0
31/05/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.71800	0.64100	0
31/05/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.52300	0.58200	0
31/05/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.75200	0.67400	0
31/05/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.50700	0.56400	0
31/05/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.78600	0.70600	0
31/05/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.05500	0.07000	2,800
31/05/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.91400	0.81200	0
31/05/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.30700	0.00000	200
31/05/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.85800	0.00000	0
31/05/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.03900	0.04900	0
31/05/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.14800	1.04100	0
31/05/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.03600	0.04600	0
31/05/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.19500	1.08800	0
31/05/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.13900	0.00000	0
31/05/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.14000	0.00000	0
31/05/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.12100	0.00000	0
31/05/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.17200	0.00000	0
31/05/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.10400	0.00000	0
31/05/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.20500	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.47100	1.53100	0
31/05/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.46500	1.41000	0
31/05/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.45400	1.51300	0
31/05/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.49800	1.44200	0
31/05/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.43700	1.49600	0
31/05/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.53100	1.47500	0
31/05/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00300	0.00400	0
31/05/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.86200	2.74600	0
31/05/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	6.94110	7.05840	70
31/05/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.02676	0.06289	0
31/05/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.18526	0.10509	0
31/05/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.18953	0.23961	0
31/05/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.29843	0.23121	0
31/05/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.17355	0.21995	0
31/05/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.33245	0.26155	0
31/05/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.15896	0.20191	0
31/05/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.36786	0.29351	0
31/05/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.00246	0.00736	0
31/05/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.51096	0.39956	60
31/05/2011	£ / R On 19-December-11			Foreign Exchange Future	11.55900	11.74480	993
31/05/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.52700	0.70600	0
31/05/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.00900	0.00500	10
31/05/2011	£ / R On 19-September-11	11.00	C	Foreign Exchange Future	0.59400	0.72900	3,455
31/05/2011	£ / R On 19-September-11	11.00	P	Foreign Exchange Future	0.17700	0.12700	0
31/05/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.33900	0.43800	0
31/05/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.37200	0.28600	0
31/05/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.31900	0.41100	0
31/05/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.40200	0.30900	200
31/05/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.30000	0.38500	0
31/05/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.43300	0.33300	0
31/05/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.48000	0.57700	0
31/05/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.52100	0.43200	0
31/05/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.46100	0.55200	0
31/05/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.55200	0.45700	0
31/05/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.44200	0.52800	0
31/05/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.58300	0.48300	0
31/05/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.00900	0.02600	0
31/05/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.54100	0.37500	0
31/05/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.00700	0.02100	0
31/05/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.58900	0.42000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.00600	0.01700	0
31/05/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.63800	0.46600	0
31/05/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.00400	0.01300	0
31/05/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.68600	0.51200	100
31/05/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.15000	0.19700	0
31/05/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.83300	0.69500	200
31/05/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.29100	0.34900	0
31/05/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.93200	0.80400	250
31/05/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08550	0.08730	11,717
31/05/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01556	0.01735	0
31/05/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00006	0.00005	0
31/05/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00920	0.01100	0
31/05/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00648	0.00792	0
31/05/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00098	0.00062	0
31/05/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00088	0.00188	0
31/05/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00168	0.00088	0
31/05/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00201	0.00258	0
31/05/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00651	0.00528	0
31/05/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00001	0.00003	0
31/05/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01081	0.00903	0
31/05/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41450	11.41270	0
31/05/2011	€ / R On 19-December-11			Foreign Exchange Future	10.06460	10.15510	1,950
31/05/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.49800	0.56500	0
31/05/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.14300	0.12000	0
31/05/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.46500	0.52900	0
31/05/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.16000	0.13400	0
31/05/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.43300	0.49500	0
31/05/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.17800	0.15000	0
31/05/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.57500	0.63500	0
31/05/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.26000	0.23000	0
31/05/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.54600	0.60400	0
31/05/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.28100	0.24900	0
31/05/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.51700	0.57400	0
31/05/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.30200	0.26900	0
31/05/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.15200	0.17800	3,590
31/05/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.59700	0.53300	0
31/05/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.25080	8.38550	0
31/05/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.73500	0.87000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.02900	0.01800	0
31/05/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.69200	0.82400	0
31/05/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.03600	0.02200	0
31/05/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.64900	0.77900	0
31/05/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.04300	0.02700	0
31/05/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.42900	1.54400	0
31/05/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.42800	0.40900	0
31/05/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.40000	1.50600	0
31/05/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.44900	0.42100	0
31/05/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.37200	1.46800	0
31/05/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.47100	0.43300	0
31/05/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.17800	0.22100	0
31/05/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.37200	0.26900	0
31/05/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.14600	7.20410	0
31/05/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.21900	0.27400	0
31/05/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.00800	0.00500	0
31/05/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.17500	0.22800	0
31/05/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.01400	0.00900	0
31/05/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.13400	0.18400	0
31/05/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.02300	0.01500	0
31/05/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.15900	0.18700	0
31/05/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.21300	0.18300	0
31/05/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.14100	0.16600	0
31/05/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.24500	0.21200	0
31/05/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.12400	0.14700	0
31/05/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.27800	0.24300	0
31/05/2011	CHF / R On 19-September-11			Foreign Exchange Future	8.14300	8.29100	50
31/05/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.97100	1.11700	0
31/05/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.92100	1.06700	0
31/05/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.87100	1.01700	0
31/05/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.61000	0.73300	0
31/05/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.06700	0.04200	0
31/05/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.57100	0.69100	0
31/05/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.07800	0.05000	0
31/05/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.53400	0.65100	0
31/05/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.09100	0.06000	0
31/05/2011	RAIN On 13-June-11			Foreign Exchange Future	13,934.53000	14,128.84000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	434.50000	628.90000	0
31/05/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.10000	0
31/05/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	434.50000	628.80000	0
31/05/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	434.50000	628.80000	0
31/05/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.07500	1.09260	0
31/05/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.05650	0.07370	0
31/05/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00050	0.00030	0
31/05/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.04690	0.05850	0
31/05/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.02190	0.01590	0
31/05/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.02570	0.03270	0
31/05/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.05070	0.04010	0
31/05/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.01430	0.01830	0
31/05/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.08930	0.07570	0
01/06/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.12170	9.15610	0
01/06/2011	\$ / R On 13-June-11	6.50	C	Foreign Exchange Future	0.31100	0.34600	3,000
01/06/2011	\$ / R On 13-June-11	6.50	P	Foreign Exchange Future	0.00500	0.00500	100
01/06/2011	\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.40800	0.43600	6,060
01/06/2011	\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.10300	0.09500	0
01/06/2011	\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.17700	0.21000	0
01/06/2011	\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.02100	0.01900	7,450
01/06/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.34100	0.36700	0
01/06/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.13600	0.12600	5,000
01/06/2011	\$ / R On 19-December-11	6.75	C	Foreign Exchange Future	0.44800	0.47400	5,925
01/06/2011	\$ / R On 19-December-11	6.75	P	Foreign Exchange Future	0.19800	0.18700	0
01/06/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.28200	0.30600	0
01/06/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.17700	0.16500	10,000
01/06/2011	\$ / R On 13-June-11	6.85	C	Foreign Exchange Future	0.05300	0.07000	0
01/06/2011	\$ / R On 13-June-11	6.85	P	Foreign Exchange Future	0.09700	0.07900	2,400
01/06/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.22900	0.25100	0
01/06/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.22400	0.21000	10,000
01/06/2011	\$ / R On 13-June-11	6.95	C	Foreign Exchange Future	0.02600	0.03700	100
01/06/2011	\$ / R On 13-June-11	6.95	P	Foreign Exchange Future	0.17000	0.14600	0
01/06/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.44300	0.46600	0
01/06/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.32700	0.31300	0
01/06/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.43600	0.45800	0
01/06/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.33400	0.31900	1,000
01/06/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.41800	0.44000	0
01/06/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.35200	0.33700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.01300	0.01900	6,000
01/06/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.25700	0.22800	0
01/06/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.39400	0.41600	0
01/06/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.37800	0.36300	0
01/06/2011	\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.16000	0.17400	6,060
01/06/2011	\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.35500	0.33300	0
01/06/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.60800	0.63300	13,000
01/06/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.43900	0.42200	0
01/06/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.58400	0.60900	0
01/06/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.46500	0.44800	0
01/06/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.56200	0.58500	0
01/06/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.49300	0.47400	0
01/06/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.53900	0.56200	11,000
01/06/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.52000	0.50100	0
01/06/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.20400	0.21700	0
01/06/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.55400	0.53000	0
01/06/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.19200	0.20500	0
01/06/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.59200	0.56800	0
01/06/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.08700	0.09500	10,000
01/06/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.63200	0.60400	0
01/06/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.00000	0.00100	800
01/06/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.69400	0.66000	0
01/06/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.06800	0.07500	200
01/06/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.76300	0.73400	0
01/06/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.51900	0.53900	0
01/06/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.74400	0.71800	0
01/06/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.50300	0.52300	0
01/06/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.77800	0.75200	0
01/06/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.48800	0.50700	0
01/06/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.81300	0.78600	0
01/06/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.05000	0.05500	2,800
01/06/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.94500	0.91400	0
01/06/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.26100	1.30700	200
01/06/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.89000	0.85800	0
01/06/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.03500	0.03900	0
01/06/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.18000	1.14800	0
01/06/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.03200	0.03600	0
01/06/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.22700	1.19500	0
01/06/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.09600	1.13900	0
01/06/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.17500	1.14000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.07900	1.12100	0
01/06/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.20800	1.17200	0
01/06/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.06300	1.10400	0
01/06/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.24200	1.20500	0
01/06/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.45200	1.47100	0
01/06/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.48000	1.46500	0
01/06/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.43500	1.45400	0
01/06/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.51300	1.49800	0
01/06/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.41900	1.43700	0
01/06/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.54700	1.53100	0
01/06/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00200	0.00300	0
01/06/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.89700	2.86200	0
01/06/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	6.90520	6.94110	70
01/06/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.01824	0.02676	0
01/06/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.21224	0.18526	0
01/06/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.17456	0.18953	0
01/06/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.31936	0.29843	0
01/06/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.15955	0.17355	0
01/06/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.35435	0.33245	0
01/06/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.14590	0.15896	0
01/06/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.39070	0.36786	0
01/06/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.00138	0.00246	0
01/06/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.54538	0.51096	60
01/06/2011	£ / R On 18-June-12			Foreign Exchange Future	11.74890	11.85000	0
01/06/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.42300	0.52700	0
01/06/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.01400	0.00900	10
01/06/2011	£ / R On 19-September-11	11.00	C	Foreign Exchange Future	0.51200	0.59400	3,455
01/06/2011	£ / R On 19-September-11	11.00	P	Foreign Exchange Future	0.20400	0.17700	0
01/06/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.28400	0.33900	0
01/06/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.42600	0.37200	0
01/06/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.26600	0.31900	0
01/06/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.45800	0.40200	200
01/06/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.25000	0.30000	0
01/06/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.49200	0.43300	0
01/06/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.42700	0.48000	0
01/06/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.57900	0.52100	0
01/06/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.40900	0.46100	0
01/06/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.61100	0.55200	0
01/06/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.39200	0.44200	0
01/06/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.64400	0.58300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.69500	0.00000	0
01/06/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.74600	0.00000	0
01/06/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.67600	0.00000	0
01/06/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.77700	0.00000	0
01/06/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.65800	0.00000	0
01/06/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.80900	0.00000	0
01/06/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.00200	0.00400	0
01/06/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.79300	0.68600	100
01/06/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.12200	0.15000	0
01/06/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.91400	0.83300	200
01/06/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.25600	0.29100	0
01/06/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.00800	0.93200	250
01/06/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08550	0.08550	11,717
01/06/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01556	0.01556	0
01/06/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00006	0.00006	0
01/06/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00920	0.00920	0
01/06/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00647	0.00648	0
01/06/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00097	0.00098	0
01/06/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00083	0.00088	0
01/06/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00163	0.00168	0
01/06/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00199	0.00201	0
01/06/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00649	0.00651	0
01/06/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00001	0.00001	0
01/06/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01081	0.01081	0
01/06/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41450	11.41450	0
01/06/2011	€ / R On 19-December-11			Foreign Exchange Future	10.04050	10.06460	1,950
01/06/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.47700	0.49800	0
01/06/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.14500	0.14300	0
01/06/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.44400	0.46500	0
01/06/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.16200	0.16000	0
01/06/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.41200	0.43300	0
01/06/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.18000	0.17800	0
01/06/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.55400	0.57500	0
01/06/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.26400	0.26000	0
01/06/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.52500	0.54600	0
01/06/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.28500	0.28100	0
01/06/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.49700	0.51700	0
01/06/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.30700	0.30200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.14100	0.15200	3,590
01/06/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.60900	0.59700	0
01/06/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.20370	8.25080	0
01/06/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.73000	0.73500	0
01/06/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.02900	0.02900	0
01/06/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.68600	0.69200	0
01/06/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.03500	0.03600	0
01/06/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.64400	0.64900	0
01/06/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.04300	0.04300	0
01/06/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.39500	1.42900	0
01/06/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.44100	0.42800	0
01/06/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.36600	1.40000	0
01/06/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.46200	0.44900	0
01/06/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.33900	1.37200	0
01/06/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.48500	0.47100	0
01/06/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.17500	0.17800	0
01/06/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.37400	0.37200	0
01/06/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.08080	7.14600	0
01/06/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.15500	0.21900	0
01/06/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.00900	0.00800	0
01/06/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.11300	0.17500	0
01/06/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.01700	0.01400	0
01/06/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.07700	0.13400	0
01/06/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.03100	0.02300	0
01/06/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.12900	0.15900	0
01/06/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.24800	0.21300	0
01/06/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.11300	0.14100	0
01/06/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.28200	0.24500	0
01/06/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.09900	0.12400	0
01/06/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.31800	0.27800	0
01/06/2011	CHF / R On 19-September-11			Foreign Exchange Future	8.21750	8.14300	50
01/06/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	1.04400	0.97100	0
01/06/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.99400	0.92100	0
01/06/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.94400	0.87100	0
01/06/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.67100	0.61000	0
01/06/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.05400	0.06700	0
01/06/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.63000	0.57100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.06300	0.07800	0
01/06/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.59100	0.53400	0
01/06/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.07400	0.09100	0
01/06/2011	RAIN On 13-June-11			Foreign Exchange Future	13,882.97000	13,934.53000	0
01/06/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	383.00000	434.50000	0
01/06/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	383.00000	434.50000	0
01/06/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	383.00000	434.50000	0
01/06/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.06900	1.07500	0
01/06/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.05100	0.05650	0
01/06/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00050	0.00050	0
01/06/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.04310	0.04690	0
01/06/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.02410	0.02190	0
01/06/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.02330	0.02570	0
01/06/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.05430	0.05070	0
01/06/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.01270	0.01430	0
01/06/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.09370	0.08930	0
Futures Open Interest							727,207.00
Options Open Interest							177,535.00
Total							904,742.00