



# Currency Futures & Options Weekly Statistics

From: 25/07/2011 To: 25/07/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.10420	9.11320	0
25/07/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.13300	1.14300	0
25/07/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
25/07/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.08400	1.09300	0
25/07/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00100	0.00000	0
25/07/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	1.03400	1.04300	0
25/07/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00100	0.00000	0
25/07/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.08600	1.09500	0
25/07/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.01200	0.01100	0
25/07/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	0.99100	0.99900	0
25/07/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.01700	0.01500	0
25/07/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	0.94400	0.95200	0
25/07/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.02000	0.01800	0
25/07/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	0.80900	0.81700	0
25/07/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.03500	0.03300	5,000
25/07/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.72300	0.73100	0
25/07/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.04900	0.04700	0
25/07/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	0.68200	0.68900	0
25/07/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.05800	0.05500	0
25/07/2011	\$ / R On 19-December-11	6.35	C	Foreign Exchange Future	0.64200	0.64900	0
25/07/2011	\$ / R On 19-December-11	6.35	P	Foreign Exchange Future	0.06800	0.06500	0
25/07/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.60200	0.60900	0
25/07/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.07800	0.07500	0
25/07/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.56400	0.57100	0
25/07/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.09000	0.08700	0
25/07/2011	\$ / R On 19-September-11	6.55	C	Foreign Exchange Future	0.34100	0.34900	0
25/07/2011	\$ / R On 19-September-11	6.55	P	Foreign Exchange Future	0.05800	0.05600	8,880

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	0.58600	0.59200	0
25/07/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.16800	0.16400	0
25/07/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.55300	0.56000	0
25/07/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.18500	0.18200	0
25/07/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.52200	0.52800	0
25/07/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.20400	0.20000	0
25/07/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.49200	0.49800	0
25/07/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.22400	0.22000	0
25/07/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.46300	0.47000	0
25/07/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.24500	0.24200	0
25/07/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.43500	0.44200	0
25/07/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.26700	0.26400	0
25/07/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.40900	0.41500	0
25/07/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.29100	0.28700	0
25/07/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.11700	0.12200	0
25/07/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.23400	0.22900	0
25/07/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.36600	0.37300	0
25/07/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.33400	0.33100	0
25/07/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.35900	0.36600	0
25/07/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.34100	0.33800	1,000
25/07/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.34500	0.34900	0
25/07/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.36300	0.35700	0
25/07/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.34000	0.34300	0
25/07/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.37200	0.36500	0
25/07/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.32700	0.32900	0
25/07/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.39500	0.38700	0
25/07/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.32200	0.32400	0
25/07/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.40400	0.39600	0
25/07/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.52800	0.53300	13,000
25/07/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.45600	0.45200	0
25/07/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.50600	0.51000	0
25/07/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.48400	0.47900	0
25/07/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.48600	0.48900	0
25/07/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.51400	0.50800	0
25/07/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.46800	0.47100	11,000
25/07/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.54600	0.54000	0
25/07/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.24500	0.24700	0
25/07/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.57700	0.56900	0
25/07/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.23200	0.23400	0
25/07/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.61400	0.60600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.22000	0.22200	0
25/07/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.65200	0.64400	0
25/07/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.12000	0.12100	500
25/07/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.69600	0.68700	0
25/07/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.19800	0.20000	0
25/07/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.73000	0.72200	0
25/07/2011	\$ / R On 19-December-11	7.60	C	Foreign Exchange Future	0.10500	0.10600	0
25/07/2011	\$ / R On 19-December-11	7.60	P	Foreign Exchange Future	0.78100	0.77200	0
25/07/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.45200	0.45400	0
25/07/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.77700	0.76900	0
25/07/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.43800	0.44000	0
25/07/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.81300	0.80500	0
25/07/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.42400	0.42600	0
25/07/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.84900	0.84100	0
25/07/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.15400	0.15600	0
25/07/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.93600	0.92800	0
25/07/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.14700	0.14800	0
25/07/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.97900	0.97000	0
25/07/2011	\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.14000	0.14100	0
25/07/2011	\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	1.02200	1.01300	0
25/07/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.13400	0.13500	0
25/07/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	1.06600	1.05700	0
25/07/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.18500	1.19100	200
25/07/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.87800	0.87500	0
25/07/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.12200	0.12300	0
25/07/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	1.15400	1.14500	0
25/07/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.00700	0.00800	0
25/07/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.27400	1.26500	0
25/07/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.11200	0.11300	0
25/07/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	1.24400	1.23500	0
25/07/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.10700	0.10800	0
25/07/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	1.28900	1.28000	0
25/07/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.09800	0.09900	0
25/07/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.38000	1.37100	0
25/07/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.09500	0.09500	0
25/07/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.42700	1.41700	0
25/07/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.02500	1.03100	0
25/07/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.16800	1.16500	0
25/07/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.00900	1.01400	0
25/07/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.20200	1.19800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	0.99300	0.99900	0
25/07/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.23600	1.23300	0
25/07/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.40300	1.40900	0
25/07/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.44900	1.44600	0
25/07/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.38700	1.39300	0
25/07/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.48300	1.48000	0
25/07/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.37100	1.37700	0
25/07/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.51700	1.51400	0
25/07/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/07/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.96700	2.95700	0
25/07/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	6.92440	6.93380	10
25/07/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.26280	0.26594	0
25/07/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.28840	0.28214	0
25/07/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.24414	0.24706	0
25/07/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.31974	0.31326	0
25/07/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.22686	0.22956	0
25/07/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.35246	0.34576	0
25/07/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.07811	0.08193	0
25/07/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.34511	0.33933	0
25/07/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.06831	0.07183	0
25/07/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.38531	0.37923	0
25/07/2011	\$ / R MAXI On 19-September-11	7.20	C	Foreign Exchange Future	0.05978	0.06302	50
25/07/2011	\$ / R MAXI On 19-September-11	7.20	P	Foreign Exchange Future	0.42678	0.42042	0
25/07/2011	£ / R On 18-June-12			Foreign Exchange Future	11.54310	11.56800	0
25/07/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	0.86300	0.88400	0
25/07/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.10800	0.10400	0
25/07/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.53400	0.56100	0
25/07/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.06600	0.06600	0
25/07/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	0.71500	0.73700	0
25/07/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.16000	0.15700	0
25/07/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	0.45600	0.48300	0
25/07/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.08800	0.08800	0
25/07/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.38300	0.40900	0
25/07/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.11500	0.11400	630
25/07/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.79000	0.80900	0
25/07/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.29500	0.28800	0
25/07/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.31600	0.34200	0
25/07/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.14800	0.14700	1,200
25/07/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.73000	0.74800	0
25/07/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.33500	0.32700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.67300	0.69100	0
25/07/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.37800	0.37000	0
25/07/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.20600	0.22700	0
25/07/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.23800	0.23200	0
25/07/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.18700	0.20600	1,200
25/07/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.26900	0.26100	0
25/07/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.16900	0.18700	0
25/07/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.30100	0.29200	0
25/07/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.37100	0.38900	0
25/07/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.41600	0.40900	0
25/07/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	0.54500	0.56100	0
25/07/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.50000	0.49000	0
25/07/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.52200	0.53800	0
25/07/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.52700	0.51700	0
25/07/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.50200	0.51700	0
25/07/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.55700	0.54600	0
25/07/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.48200	0.49800	0
25/07/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.58700	0.57700	0
25/07/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.46400	0.47900	0
25/07/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.61900	0.60800	0
25/07/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.26700	0.28300	0
25/07/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.61200	0.60300	0
25/07/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.25200	0.26800	0
25/07/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.64700	0.63800	0
25/07/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.41200	0.42600	0
25/07/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.71700	0.70500	0
25/07/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.22600	0.24100	0
25/07/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.72100	0.71100	0
25/07/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.54100	0.55500	0
25/07/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.79800	0.78700	0
25/07/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.52400	0.53800	0
25/07/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.83100	0.82000	0
25/07/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.50700	0.52100	0
25/07/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.86400	0.85300	0
25/07/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.02800	0.03300	0
25/07/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.01000	0.98800	200
25/07/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.13700	0.14900	0
25/07/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.08200	1.06900	250
25/07/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.25700	0.26900	0
25/07/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	1.16200	1.14800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.08860	0.08860	0
25/07/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.01868	0.01868	0
25/07/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00008	0.00008	0
25/07/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.00976	0.00974	0
25/07/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00116	0.00114	0
25/07/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00416	0.00413	0
25/07/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00556	0.00553	0
25/07/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/07/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41270	11.41270	0
25/07/2011	€ / R On 19-March-12			Foreign Exchange Future	9.99350	10.02160	8,503
25/07/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.07200	1.09800	0
25/07/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.07900	0.07600	0
25/07/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.03100	1.05700	0
25/07/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.08800	0.08500	0
25/07/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	0.68400	0.71000	0
25/07/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.10100	0.09600	0
25/07/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	0.61000	0.63600	0
25/07/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.12700	0.12200	0
25/07/2011	€ / R On 19-December-11	9.55	C	Foreign Exchange Future	0.50900	0.53300	0
25/07/2011	€ / R On 19-December-11	9.55	P	Foreign Exchange Future	0.17600	0.16900	0
25/07/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.29000	0.31300	0
25/07/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.11200	0.10300	2,065
25/07/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.25700	0.28000	0
25/07/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.12900	0.12000	0
25/07/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.22600	0.24800	0
25/07/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.14800	0.13800	0
25/07/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.39100	0.41200	0
25/07/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.25800	0.24800	0
25/07/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.52400	0.54300	0
25/07/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.33100	0.32100	0
25/07/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.33900	0.35900	0
25/07/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.30600	0.29500	0
25/07/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.47200	0.49100	0
25/07/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.37900	0.36900	0
25/07/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.27700	0.29400	0
25/07/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.39400	0.38000	0
25/07/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.40500	0.42200	0
25/07/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.46200	0.45000	0
25/07/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.38600	0.40300	0
25/07/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.49300	0.48100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.36800	0.38400	0
25/07/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.52500	0.51200	0
25/07/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.33500	0.35000	0
25/07/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.59200	0.57800	0
25/07/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.03700	0.04100	3,590
25/07/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.65900	0.63100	0
25/07/2011	€ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.02800	0.03200	0
25/07/2011	€ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.75000	0.72200	0
25/07/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.02400	0.02800	0
25/07/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.79600	0.76800	0
25/07/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.24100	0.25300	0
25/07/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.84800	0.83100	0
25/07/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.01900	0.02100	0
25/07/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.89100	0.86100	0
25/07/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.44910	8.44970	0
25/07/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.20900	1.22200	0
25/07/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01200	0.01200	0
25/07/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.79300	0.80600	0
25/07/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.01700	0.01700	0
25/07/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.74700	0.76000	0
25/07/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.02100	0.02100	0
25/07/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.70200	0.71500	0
25/07/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.02600	0.02600	0
25/07/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.61800	0.63300	0
25/07/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.00900	0.01000	0
25/07/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.57100	0.58500	0
25/07/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.01200	0.01200	0
25/07/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.54700	0.55800	0
25/07/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.10000	0.09800	0
25/07/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.51000	0.52200	0
25/07/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.11300	0.11200	0
25/07/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.30400	0.31900	0
25/07/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.04500	0.04600	0
25/07/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.26400	0.28000	0
25/07/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.05500	0.05700	0
25/07/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.37800	0.38800	0
25/07/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.18100	0.17800	0
25/07/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.57300	1.57300	0
25/07/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.37400	0.37300	0
25/07/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.53500	1.53500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.38600	0.38500	0
25/07/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.49700	1.49700	0
25/07/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.39800	0.39700	0
25/07/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.26800	0.27600	0
25/07/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.27100	0.26600	0
25/07/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.24800	0.25500	0
25/07/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.30100	0.29500	0
25/07/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.15100	0.15800	0
25/07/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.27500	0.26900	0
25/07/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.06300	0.06900	0
25/07/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.25400	0.24600	0
25/07/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.15000	0.15600	0
25/07/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.50300	0.49600	0
25/07/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.01400	0.01600	0
25/07/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.60500	0.59300	0
25/07/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.01100	0.01300	0
25/07/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.65200	0.64000	0
25/07/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.00900	0.01100	0
25/07/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.70000	0.68800	0
25/07/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00700	0.00800	0
25/07/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.79800	0.78500	0
25/07/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.29520	7.26980	0
25/07/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.62100	0.59800	0
25/07/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.00600	0.00800	0
25/07/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.55000	0.53000	0
25/07/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.05500	0.06000	0
25/07/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.51000	0.49100	0
25/07/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.06500	0.07100	0
25/07/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.47100	0.45200	0
25/07/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.07600	0.08200	0
25/07/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.27000	0.25600	0
25/07/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.17500	0.18600	0
25/07/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.24200	0.22900	0
25/07/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.19700	0.20900	0
25/07/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.21600	0.20800	0
25/07/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.22100	0.23800	0
25/07/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.17800	0.17100	0
25/07/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.28300	0.30100	0
25/07/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.16100	0.15500	0
25/07/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.31600	0.33500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.03300	0.03200	0
25/07/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.36800	0.39200	0
25/07/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.11900	0.11500	0
25/07/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.42400	0.44500	0
25/07/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.10800	0.10500	0
25/07/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.46300	0.48500	0
25/07/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.01400	0.01400	0
25/07/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.54900	0.57400	0
25/07/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.01200	0.01100	0
25/07/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.59700	0.62100	0
25/07/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.01000	0.00900	0
25/07/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.64500	0.66900	0
25/07/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00600	0.00600	0
25/07/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.74100	0.76600	0
25/07/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.03860	0.03730	22,388
25/07/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.10250	0.10560	21,898
25/07/2011	CHF / R On 19-December-11			Foreign Exchange Future	8.59950	8.50140	50
25/07/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.88900	0.79700	0
25/07/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.01000	0.01400	0
25/07/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	0.97900	0.89400	0
25/07/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.03000	0.04300	0
25/07/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.79400	0.70500	0
25/07/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.01500	0.02200	0
25/07/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	0.89200	0.81100	0
25/07/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.04300	0.06000	0
25/07/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	0.70200	0.61600	0
25/07/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.02300	0.03300	0
25/07/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	0.65700	0.57300	0
25/07/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.02800	0.04000	0
25/07/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.77000	0.69400	0
25/07/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.07100	0.09300	0
25/07/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.69300	0.62200	0
25/07/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.09400	0.12100	0
25/07/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.58800	0.52300	0
25/07/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.13900	0.17200	0
25/07/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.52400	0.46400	0
25/07/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.17500	0.21300	0
25/07/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.49400	0.43600	0
25/07/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.19500	0.23500	0
25/07/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.46500	0.41000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.21600	0.25900	0
25/07/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.24700	0.19800	0
25/07/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.16800	0.21500	0
25/07/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.41100	0.36100	0
25/07/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.26200	0.31000	0
25/07/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.38600	0.33800	0
25/07/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.28700	0.33700	0
25/07/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.36300	0.31800	0
25/07/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.31400	0.36700	0
25/07/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.34000	0.29900	0
25/07/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.34100	0.39800	0
25/07/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.30100	0.26500	0
25/07/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.40200	0.46400	0
25/07/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.26700	0.23400	0
25/07/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.46800	0.53300	0
25/07/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.08900	0.07000	0
25/07/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.46000	0.53700	0
25/07/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.23600	0.20700	0
25/07/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.53700	0.60600	0
25/07/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.22300	0.19500	0
25/07/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.57400	0.64400	0
25/07/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.06200	0.04900	0
25/07/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.58300	0.66600	0
25/07/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.05500	0.04300	0
25/07/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	0.62600	0.71000	0
25/07/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.04900	0.03800	0
25/07/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	0.67000	0.75500	0
25/07/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.17500	0.15300	0
25/07/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.72600	0.80200	0
25/07/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.16500	0.14400	0
25/07/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.76600	0.84300	0
25/07/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.03400	0.02700	0
25/07/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	0.80500	0.89400	0
25/07/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.13100	0.11400	0
25/07/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.93200	1.01300	0
25/07/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.12400	0.10800	0
25/07/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.97500	1.05700	0
25/07/2011	RAIN On 19-September-11			Foreign Exchange Future	13,953.05000	13,981.78000	0
25/07/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.07500	1.07690	0
25/07/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.05300	0.05420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.02800	0.02730	0
25/07/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.03170	0.03260	0
25/07/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.05670	0.05570	0
25/07/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.01910	0.01970	0
25/07/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.09410	0.09280	0
<b>Futures Open Interest</b>							<b>577,931.00</b>
<b>Options Open Interest</b>							<b>222,499.00</b>
<b>Total</b>							<b>800,430.00</b>