



Currency Futures & Options Monthly Statistics

From: 01/03/2011 To: 01/03/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.96090	6.96710	227,080
01/03/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	6,050
01/03/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00000	0.00000	340
01/03/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
01/03/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
01/03/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.00600	0.00700	6,050
01/03/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.00400	0.00500	0
01/03/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.01300	0.01500	0
01/03/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.14000	0.14800	8,500
01/03/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
01/03/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.00100	0.00200	12,000
01/03/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.00100	0.00100	871
01/03/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.00100	0.00100	3,071
01/03/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.00900	0.01100	11,600
01/03/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.02700	0.03100	3,280
01/03/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.00300	0.00400	0
01/03/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.01900	0.02200	100
01/03/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.05400	0.06000	1,600
01/03/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.39300	0.38800	0
01/03/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.20800	0.20500	0
01/03/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.44200	0.43700	0
01/03/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.16600	0.16400	3,000
01/03/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.29800	0.29400	3,000
01/03/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.64000	0.63400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.59000	0.58400	0
01/03/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.54000	0.53500	0
01/03/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.09300	0.09300	0
01/03/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.25200	0.24800	2,571
01/03/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.02900	0.03100	0
01/03/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.43900	1.43300	0
01/03/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.34500	0.34000	2,000
01/03/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.53900	3.53300	0
01/03/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.98900	0.98300	0
01/03/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.53900	1.53300	0
01/03/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.08900	1.08300	0
01/03/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.03900	1.03300	0
01/03/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.05540	7.06170	74,026
01/03/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.10000	0.10500	0
01/03/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.09100	0.09600	800
01/03/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.11000	0.11500	0
01/03/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.43600	0.44200	0
01/03/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.19600	0.20100	650
01/03/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.14600	0.15200	500
01/03/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.13300	0.13800	250
01/03/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.16100	0.16700	400
01/03/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.21500	0.22100	500
01/03/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.03900	0.04200	500
01/03/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.05400	0.05700	1,000
01/03/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.34100	0.34000	0
01/03/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.79900	0.79500	0
01/03/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.98400	0.98000	0
01/03/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.21000	0.20900	0
01/03/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.37800	0.37600	200
01/03/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.24100	0.23900	0
01/03/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.08100	0.08000	300
01/03/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.30600	0.30500	0
01/03/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.45500	0.45300	1,000
01/03/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.53600	0.53400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.49500	0.49300	0
01/03/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.15960	7.16500	12,758
01/03/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.10700	0.10900	0
01/03/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.10100	0.10400	0
01/03/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.11300	0.11500	3,000
01/03/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.14100	0.14400	2,800
01/03/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.22900	0.23400	0
01/03/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.51300	0.52000	0
01/03/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.17900	0.00000	200
01/03/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.45000	0.45700	0
01/03/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.21500	0.21900	10,000
01/03/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.61900	0.00000	0
01/03/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.19000	0.19200	10,000
01/03/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.50500	0.50400	0
01/03/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.15300	0.15500	10,000
01/03/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.46900	0.46900	2,800
01/03/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.95300	0.95000	0
01/03/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.78100	0.77900	0
01/03/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.04100	1.03900	0
01/03/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.99700	0.99400	0
01/03/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.25870	7.26520	970
01/03/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.34800	0.35600	0
01/03/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.33100	0.33900	0
01/03/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.36600	0.37400	0
01/03/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.40700	0.40900	0
01/03/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.47200	0.47400	0
01/03/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.43900	0.44100	0
01/03/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.36790	7.37460	277
01/03/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.61700	0.62800	0
01/03/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.59000	0.60000	0
01/03/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.64600	0.65700	0
01/03/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.63800	0.64800	0
01/03/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.27000	0.27300	1,000
01/03/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.26400	0.26800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.30800	0.31100	0
01/03/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.28500	0.28900	0
01/03/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.27520	9.28040	0
01/03/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.49600	1.50000	0
01/03/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.47900	1.48300	0
01/03/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.51300	1.51700	0
01/03/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.38800	1.38700	0
01/03/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.45400	1.45300	0
01/03/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.42100	1.42000	0
01/03/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.96090	6.96710	125
01/03/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.05371	0.05981	0
01/03/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.03813	0.04326	0
01/03/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.07439	0.08133	0
01/03/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.06349	0.06423	0
01/03/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.12723	0.12616	0
01/03/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.09281	0.09271	0
01/03/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.05540	7.06170	40
01/03/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.21530	0.22116	0
01/03/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.12103	0.12605	0
01/03/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.19554	0.20128	0
01/03/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.24140	0.24743	0
01/03/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.18600	0.18573	0
01/03/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.24014	0.23958	0
01/03/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.41563	0.41435	60
01/03/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.20990	0.20946	0
01/03/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.34100	11.31400	30,600
01/03/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.01600	0.01500	0
01/03/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.01300	0.01200	0
01/03/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.02000	0.01900	0
01/03/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.07300	0.06800	569
01/03/2011	£ / R On 14 March 2011	8.00	C	Foreign Exchange Future	3.34100	3.31400	0
01/03/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00100	0.00100	569

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.00700	0.00600	150
01/03/2011	£ / R On 14 March 2011	7.30	C	Foreign Exchange Future	4.04100	4.01400	0
01/03/2011	£ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.66600	0.69200	0
01/03/2011	£ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.21000	1.23700	0
01/03/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.42900	0.45500	0
01/03/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.18200	0.20400	0
01/03/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.52200	0.54800	0
01/03/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.47500	0.50100	2,000
01/03/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.48240	11.45510	2,997
01/03/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.21600	0.21200	0
01/03/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.20300	0.19800	0
01/03/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.23100	0.22500	0
01/03/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.81800	0.80000	0
01/03/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.36100	0.35000	10
01/03/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.31600	0.30900	0
01/03/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.19000	0.18600	0
01/03/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.65800	0.68100	100
01/03/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.38400	0.40400	100
01/03/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.08600	0.09500	10
01/03/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.32900	0.34500	0
01/03/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.54900	0.57000	0
01/03/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.62100	0.64300	0
01/03/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.58400	0.60700	0
01/03/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.63120	11.60150	2,507
01/03/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.56500	0.55200	0
01/03/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.54000	0.52700	0
01/03/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.59100	0.57700	0
01/03/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.49500	0.48300	0
01/03/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.34300	0.33300	0
01/03/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.81200	0.83200	200
01/03/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.51400	0.53200	100
01/03/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.41000	0.42600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.45900	0.47600	0
01/03/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.43400	0.45100	0
01/03/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.76640	11.73880	87
01/03/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.66400	0.65600	0
01/03/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.46300	0.45300	0
01/03/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.64200	0.63300	0
01/03/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.68900	0.68000	0
01/03/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.52300	0.54100	0
01/03/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.57600	0.59400	0
01/03/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.89700	0.91400	250
01/03/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.54800	0.56700	0
01/03/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08480	0.08510	438
01/03/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00039	0.00050	0
01/03/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00780	0.00810	0
01/03/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01220	0.01190	0
01/03/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00259	0.00240	0
01/03/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08610	0.08630	573
01/03/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00354	0.00365	0
01/03/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00088	0.00092	0
01/03/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01126	0.01146	0
01/03/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00016	0.00016	0
01/03/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00978	0.00962	0
01/03/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00244	0.00235	0
01/03/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.63240	9.63630	17,468
01/03/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.04000	0.04400	0
01/03/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.03100	0.03500	0
01/03/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.05200	0.05700	0
01/03/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.18100	0.18800	10,429
01/03/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00200	0.00200	14,937
01/03/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00800	0.01000	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.11300	0.11900	500
01/03/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.01400	0.01600	500
01/03/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00100	0.00200	4,508
01/03/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.47600	0.47400	0
01/03/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.08100	0.08300	3,000
01/03/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.38200	0.38000	0
01/03/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.86900	0.86600	0
01/03/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.77000	0.76600	0
01/03/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.17000	0.17100	0
01/03/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.04900	0.05200	0
01/03/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.24900	0.24900	0
01/03/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.20800	0.20800	0
01/03/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.75060	9.75430	8,089
01/03/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.26100	0.26100	0
01/03/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.28100	0.28100	0
01/03/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.24200	0.24200	0
01/03/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.34100	0.33800	0
01/03/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.28000	0.27700	0
01/03/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.31000	0.30700	0
01/03/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.87380	9.87640	3,161
01/03/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.51200	0.51800	0
01/03/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.48400	0.49000	0
01/03/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.54200	0.54700	0
01/03/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.26800	0.27100	0
01/03/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.31000	0.31400	0
01/03/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.28800	0.29200	0
01/03/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.98690	9.99080	0
01/03/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.58100	0.58500	0
01/03/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.60800	0.61200	0
01/03/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.55500	0.56000	0
01/03/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.41800	0.41900	0
01/03/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.37100	0.37100	0
01/03/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.39400	0.39400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.07710	7.07730	8,246
01/03/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.37900	0.38000	0
01/03/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.33000	0.33100	0
01/03/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.42800	0.42900	0
01/03/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00100	0.00200	0
01/03/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00300	0.00400	0
01/03/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00200	0.00300	0
01/03/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.09080	7.09120	10,103
01/03/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.49000	0.49100	0
01/03/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.44700	0.44800	0
01/03/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.53400	0.53500	0
01/03/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.04300	0.04400	0
01/03/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.05600	0.05700	0
01/03/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.04900	0.05000	0
01/03/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.10460	7.10430	5,840
01/03/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.55000	0.55000	0
01/03/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.59100	0.59200	0
01/03/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.50900	0.51000	0
01/03/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.10400	0.10600	0
01/03/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.08600	0.08800	0
01/03/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.09500	0.09600	0
01/03/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.98040	7.98620	0
01/03/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.18100	1.18700	0
01/03/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.15500	1.16000	0
01/03/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.20900	1.21400	0
01/03/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.47900	0.47800	0
01/03/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.52500	0.52400	0
01/03/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.50100	0.50100	0
01/03/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.15160	7.14930	1,791
01/03/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.13200	0.13300	0
01/03/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.17100	0.17100	0
01/03/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.09700	0.09800	0
01/03/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.04500	0.04900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.01900	0.02200	0
01/03/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.03000	0.03400	0
01/03/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.23320	7.23080	0
01/03/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.39900	0.39900	0
01/03/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.43800	0.43800	0
01/03/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.36000	0.36100	0
01/03/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.07700	0.08000	0
01/03/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.05500	0.05700	0
01/03/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.06600	0.06800	0
01/03/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.49180	7.49850	0
01/03/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.25600	0.26400	0
01/03/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.21300	0.22100	0
01/03/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.30100	0.30900	0
01/03/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.00900	0.01100	0
01/03/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.02100	0.02300	0
01/03/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.01400	0.01600	0
01/03/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.59980	7.60670	0
01/03/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.56100	0.56700	0
01/03/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.60100	0.60800	0
01/03/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.52100	0.52700	0
01/03/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.07100	0.07000	0
01/03/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.05100	0.05100	0
01/03/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.06100	0.06000	0
01/03/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,877.21000	13,886.81000	0
01/03/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	277.20000	286.80000	0
01/03/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	277.20000	286.80000	0
01/03/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	277.20000	286.80000	0
01/03/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,066.12000	14,073.60000	0
01/03/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	566.10000	573.60000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	566.10000	573.60000	0
01/03/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	566.10000	573.60000	0
01/03/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.05980	1.06050	0
01/03/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.01600	0.01680	0
01/03/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00130	0.00130	0
01/03/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.06030	0.06090	0
01/03/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00050	0.00040	0
01/03/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.04150	0.04080	0
01/03/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00620	0.00630	0
01/03/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.07630	1.07700	0
01/03/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04580	0.04670	0
01/03/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02370	0.02430	0
01/03/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.08200	0.08320	0
01/03/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00570	0.00620	0
01/03/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.04740	0.04730	0
01/03/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01950	0.01970	0
Future Open Interest							407,176.00
Option Open Interest							211,025.00
Grand Total							618,201.00