



Currency Futures & Options Weekly Statistics

From: 17/01/2011 To: 18/01/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.22270	9.27540	0
17/01/2011	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.46600	0.50500	0
17/01/2011	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.12200	0.10800	300
17/01/2011	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.21000	0.24600	8,500
17/01/2011	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.10700	0.09000	0
17/01/2011	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.09700	0.11600	3,280
17/01/2011	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.24400	0.21000	3,000
17/01/2011	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.08300	0.09900	600
17/01/2011	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.28000	0.24300	0
17/01/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.20500	0.22500	300
17/01/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.36100	0.32800	0
17/01/2011	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.06000	0.07300	10,500
17/01/2011	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.35700	0.31700	3,000
17/01/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.39600	0.42000	0
17/01/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.45400	0.43000	0
17/01/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.37800	0.40100	0
17/01/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.48600	0.46100	0
17/01/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.36200	0.38300	0
17/01/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.52000	0.49300	0
17/01/2011	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.14200	0.15600	0
17/01/2011	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.54800	0.50900	0
17/01/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.13200	0.14500	300
17/01/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.58800	0.54800	0
17/01/2011	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.02300	0.02800	871
17/01/2011	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.62000	0.57200	0
17/01/2011	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.01900	0.02400	3,071
17/01/2011	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.66600	0.61800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2011	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.00600	0.00800	0
17/01/2011	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	1.00300	0.95200	0
17/01/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.13900	0.15200	0
17/01/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.99400	0.95600	0
17/01/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.13300	0.14500	0
17/01/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.03800	0.99900	0
17/01/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.12700	0.13800	0
17/01/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.08200	1.04200	0
17/01/2011	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
17/01/2011	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.44900	1.39600	0
17/01/2011	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00100	0.00200	30,000
17/01/2011	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.54800	1.49600	0
17/01/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.58400	1.61200	0
17/01/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.51100	1.48700	0
17/01/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.56700	1.59400	0
17/01/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.54400	1.51900	0
17/01/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.55100	1.57700	0
17/01/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.57800	1.55200	0
17/01/2011	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
17/01/2011	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.54700	3.49400	0
17/01/2011	\$ / R MAXI On 13-June-11			Foreign Exchange Future	7.04400	7.09740	0
17/01/2011	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.15239	0.18312	0
17/01/2011	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.14949	0.12732	0
17/01/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.28271	0.31369	0
17/01/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.23871	0.21629	0
17/01/2011	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.25747	0.28701	0
17/01/2011	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.26347	0.23961	0
17/01/2011	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.23852	0.26184	0
17/01/2011	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.29452	0.26444	0
17/01/2011	£ / R On 19-December-11			Foreign Exchange Future	11.46650	11.51050	0
17/01/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.48100	0.50600	0
17/01/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.59500	0.57100	0
17/01/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.46200	0.48700	0
17/01/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.62600	0.60200	0
17/01/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.44500	0.46900	0
17/01/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.65900	0.63400	0
17/01/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.57400	0.60800	0
17/01/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.70800	0.69800	0
17/01/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.55600	0.58900	0
17/01/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.74000	0.72900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.53900	0.57100	0
17/01/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.77300	0.76100	0
17/01/2011	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.05700	0.06600	0
17/01/2011	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.74400	0.70100	0
17/01/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.20300	0.22300	0
17/01/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.80700	0.77500	0
17/01/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.19300	0.21100	0
17/01/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.84700	0.81300	0
17/01/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.18200	0.20000	0
17/01/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.88600	0.85200	0
17/01/2011	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.03300	0.03900	150
17/01/2011	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.97000	0.92400	0
17/01/2011	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.01100	0.01300	870
17/01/2011	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.49800	1.44800	0
17/01/2011	¥ / R On 13-June-11			Foreign Exchange Future	0.08540	0.08590	573
17/01/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01083	0.01130	0
17/01/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00043	0.00040	0
17/01/2011	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00743	0.00792	0
17/01/2011	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00023	0.00022	0
17/01/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00416	0.00446	0
17/01/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00376	0.00356	0
17/01/2011	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00142	0.00164	0
17/01/2011	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00422	0.00394	0
17/01/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00150	0.00163	0
17/01/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01110	0.01073	0
17/01/2011	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00021	0.00026	0
17/01/2011	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01301	0.01256	0
17/01/2011	€ / R On 19-December-11			Foreign Exchange Future	9.59720	9.70220	0
17/01/2011	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.08900	0.12500	10,429
17/01/2011	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.34200	0.26800	0
17/01/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.35900	0.40200	0
17/01/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.47700	0.41200	0
17/01/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.34200	0.38300	0
17/01/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.51000	0.44300	0
17/01/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.32600	0.36500	0
17/01/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.54400	0.47500	0
17/01/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.43400	0.47500	0
17/01/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.58700	0.52300	0
17/01/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.41700	0.45700	0
17/01/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.62000	0.55500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.40100	0.43900	0
17/01/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.65400	0.58700	0
17/01/2011	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.01700	0.02500	100
17/01/2011	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.87000	0.76800	0
17/01/2011	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.00800	0.01200	14,937
17/01/2011	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	1.16100	1.05500	0
17/01/2011	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00600	0.00900	4,508
17/01/2011	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	1.25900	1.15200	0
17/01/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.66330	7.64600	0
17/01/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.43500	0.44300	0
17/01/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.14400	0.14200	0
17/01/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.39900	0.40600	0
17/01/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.15800	0.15500	0
17/01/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.36300	0.37100	0
17/01/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.17200	0.17000	0
17/01/2011	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.18300	0.20000	0
17/01/2011	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.06300	0.06500	0
17/01/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.04200	1.03300	0
17/01/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.62900	0.63700	0
17/01/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.01800	1.01000	0
17/01/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.65500	0.66400	0
17/01/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.99500	0.98700	0
17/01/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.68200	0.69100	0
17/01/2011	CAD/ R On 13-June-11			Foreign Exchange Future	7.10710	7.12930	0
17/01/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.35500	0.37000	0
17/01/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.09800	0.09100	0
17/01/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.32000	0.33400	0
17/01/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.11300	0.10500	0
17/01/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.28600	0.30000	0
17/01/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.12900	0.12100	0
17/01/2011	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.13900	0.14900	0
17/01/2011	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.10600	0.09400	0
17/01/2011	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.11200	0.12000	0
17/01/2011	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.12900	0.11500	0
17/01/2011	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.09200	0.10000	0
17/01/2011	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.15900	0.14500	0
17/01/2011	CHF / R On 13-June-11			Foreign Exchange Future	7.30860	7.38120	0
17/01/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.41500	0.46600	0
17/01/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.15600	0.13500	0
17/01/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.38500	0.43400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.17600	0.15300	0
17/01/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.35600	0.40400	0
17/01/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.19700	0.17300	0
17/01/2011	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.16500	0.21100	0
17/01/2011	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.15800	0.13200	0
17/01/2011	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.14400	0.18200	0
17/01/2011	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.18700	0.15300	0
17/01/2011	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.12500	0.16000	0
17/01/2011	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.21800	0.18100	0
17/01/2011	RAIN On 13-June-11			Foreign Exchange Future	13,763.96000	13,888.25000	0
17/01/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	264.00000	388.30000	0
17/01/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
17/01/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	264.00000	388.30000	0
17/01/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.10000	0
17/01/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	264.00000	388.20000	0
17/01/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.10000	0.00000	0
17/01/2011	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	36.10000	118.90000	0
17/01/2011	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	49.50000	9.20000	0
17/01/2011	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	36.10000	118.80000	0
17/01/2011	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	49.50000	9.10000	0
17/01/2011	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	36.10000	118.80000	0
17/01/2011	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	49.50000	9.10000	0
17/01/2011	YUAN/R On 13-June-11			Foreign Exchange Future	1.06910	1.07800	0
17/01/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.08020	0.08720	0
17/01/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.01110	0.00920	0
17/01/2011	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.04720	0.05240	0
17/01/2011	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.02810	0.02440	0
17/01/2011	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.02720	0.03040	0
17/01/2011	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.05810	0.05240	0
18/01/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.21790	9.22270	0
18/01/2011	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.46000	0.46600	0
18/01/2011	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.12300	0.12200	300
18/01/2011	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.20700	0.21000	8,500
18/01/2011	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.11000	0.10700	0
18/01/2011	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.09500	0.09700	3,280
18/01/2011	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.24800	0.24400	3,000
18/01/2011	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.08100	0.08300	600
18/01/2011	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.28400	0.28000	0
18/01/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.20200	0.20500	300
18/01/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.36500	0.36100	0

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18/01/2011	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.36200	0.35700	3,000
18/01/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.39500	0.39600	0
18/01/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.45800	0.45400	0
18/01/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.37700	0.37800	0
18/01/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.49000	0.48600	0
18/01/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.36000	0.36200	0
18/01/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.52300	0.52000	0
18/01/2011	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.13900	0.14200	0
18/01/2011	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.55200	0.54800	0
18/01/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.12900	0.13200	300
18/01/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.59200	0.58800	0
18/01/2011	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.02200	0.02300	871
18/01/2011	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.62500	0.62000	0
18/01/2011	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.01900	0.01900	3,071
18/01/2011	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.67200	0.66600	0
18/01/2011	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.00600	0.00600	0
18/01/2011	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	1.00900	1.00300	0
18/01/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.13900	0.13900	0
18/01/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.00000	0.99400	0
18/01/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.13300	0.13300	0
18/01/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.04400	1.03800	0
18/01/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.12700	0.12700	0
18/01/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.08800	1.08200	0
18/01/2011	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
18/01/2011	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.45500	1.44900	0
18/01/2011	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
18/01/2011	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.55400	1.54800	0
18/01/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.55800	1.58400	0
18/01/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.49000	1.51100	0
18/01/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.54100	1.56700	0
18/01/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.52300	1.54400	0
18/01/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.52500	1.55100	0
18/01/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.55700	1.57800	0
18/01/2011	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
18/01/2011	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.55300	3.54700	0
18/01/2011	\$ / R MAXI On 13-June-11			Foreign Exchange Future	7.03750	7.04400	0
18/01/2011	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.14951	0.15239	0
18/01/2011	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.15271	0.14949	0
18/01/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.27897	0.28271	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.24147	0.23871	0
18/01/2011	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.25407	0.25747	0
18/01/2011	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.26657	0.26347	0
18/01/2011	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.23524	0.23852	0
18/01/2011	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.29774	0.29452	0
18/01/2011	£ / R On 19-December-11			Foreign Exchange Future	11.51930	11.46650	0
18/01/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.50100	0.48100	0
18/01/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.56400	0.59500	0
18/01/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.48100	0.46200	0
18/01/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.59400	0.62600	0
18/01/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.46300	0.44500	0
18/01/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.62600	0.65900	0
18/01/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.59600	0.57400	0
18/01/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.67700	0.70800	0
18/01/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.57700	0.55600	0
18/01/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.70800	0.74000	0
18/01/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.55900	0.53900	0
18/01/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.74000	0.77300	0
18/01/2011	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.06300	0.05700	0
18/01/2011	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.70000	0.74400	0
18/01/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.21500	0.20300	0
18/01/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.77000	0.80700	0
18/01/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.20400	0.19300	0
18/01/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.80900	0.84700	0
18/01/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.19300	0.18200	0
18/01/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.84800	0.88600	0
18/01/2011	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.03700	0.03300	150
18/01/2011	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.92400	0.97000	0
18/01/2011	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.01100	0.01100	870
18/01/2011	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.44800	1.49800	0
18/01/2011	¥ / R On 13-June-11			Foreign Exchange Future	0.08540	0.08540	573
18/01/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01083	0.01083	0
18/01/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00043	0.00043	0
18/01/2011	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00743	0.00743	0
18/01/2011	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00023	0.00023	0
18/01/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00416	0.00416	0
18/01/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00376	0.00376	0
18/01/2011	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00140	0.00142	0
18/01/2011	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00420	0.00422	0
18/01/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00149	0.00150	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01109	0.01110	0
18/01/2011	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00020	0.00021	0
18/01/2011	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01300	0.01301	0
18/01/2011	€ / R On 19-December-11			Foreign Exchange Future	9.68770	9.59720	0
18/01/2011	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.11700	0.08900	10,429
18/01/2011	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.28100	0.34200	0
18/01/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.39400	0.35900	0
18/01/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.42300	0.47700	0
18/01/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.37600	0.34200	0
18/01/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.45500	0.51000	0
18/01/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.35800	0.32600	0
18/01/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.48700	0.54400	0
18/01/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.46600	0.43400	0
18/01/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.52800	0.58700	0
18/01/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.44800	0.41700	0
18/01/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.56000	0.62000	0
18/01/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.43100	0.40100	0
18/01/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.59300	0.65400	0
18/01/2011	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.02300	0.01700	100
18/01/2011	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.78700	0.87000	0
18/01/2011	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.01000	0.00800	14,937
18/01/2011	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	1.07400	1.16100	0
18/01/2011	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00800	0.00600	4,508
18/01/2011	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	1.17200	1.25900	0
18/01/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.67830	7.66330	0
18/01/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.44600	0.43500	0
18/01/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.13900	0.14400	0
18/01/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.40900	0.39900	0
18/01/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.15200	0.15800	0
18/01/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.37300	0.36300	0
18/01/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.16600	0.17200	0
18/01/2011	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.19300	0.18300	0
18/01/2011	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.05800	0.06300	0
18/01/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.04800	1.04200	0
18/01/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.62000	0.62900	0
18/01/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.02300	1.01800	0
18/01/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.64500	0.65500	0
18/01/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.99900	0.99500	0
18/01/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.67100	0.68200	0
18/01/2011	CAD/ R On 13-June-11			Foreign Exchange Future	7.08380	7.10710	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.33700	0.35500	0
18/01/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.10300	0.09800	0
18/01/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.30300	0.32000	0
18/01/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.11900	0.11300	0
18/01/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.27100	0.28600	0
18/01/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.13700	0.12900	0
18/01/2011	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.12200	0.13900	0
18/01/2011	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.11300	0.10600	0
18/01/2011	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.10100	0.11200	0
18/01/2011	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.14200	0.12900	0
18/01/2011	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.08300	0.09200	0
18/01/2011	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.17400	0.15900	0
18/01/2011	CHF / R On 13-June-11			Foreign Exchange Future	7.36270	7.30860	0
18/01/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.45100	0.41500	0
18/01/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.13800	0.15600	0
18/01/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.41900	0.38500	0
18/01/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.15600	0.17600	0
18/01/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.38800	0.35600	0
18/01/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.17500	0.19700	0
18/01/2011	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.19500	0.16500	0
18/01/2011	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.13400	0.15800	0
18/01/2011	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.16600	0.14400	0
18/01/2011	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.15500	0.18700	0
18/01/2011	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.14500	0.12500	0
18/01/2011	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.18400	0.21800	0
18/01/2011	RAIN On 13-June-11			Foreign Exchange Future	13,820.75000	13,763.96000	0
18/01/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	320.80000	264.00000	0
18/01/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	320.80000	264.00000	0
18/01/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.10000	0.00000	0
18/01/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	320.70000	264.00000	0
18/01/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.10000	0
18/01/2011	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	68.00000	36.10000	0
18/01/2011	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	23.60000	49.50000	0
18/01/2011	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	68.00000	36.10000	0
18/01/2011	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	23.70000	49.50000	0
18/01/2011	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	68.00000	36.10000	0
18/01/2011	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	23.70000	49.50000	0
18/01/2011	YUAN/R On 13-June-11			Foreign Exchange Future	1.06940	1.06910	0
18/01/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.08040	0.08020	0

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18/01/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.01100	0.01110	0
18/01/2011	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.04740	0.04720	0
18/01/2011	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.02800	0.02810	0
18/01/2011	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.02730	0.02720	0
18/01/2011	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.05790	0.05810	0
Futures Open Interest							434,283.00
Options Open Interest							206,176.00
Total							640,459.00