



Currency Futures & Options Weekly Statistics

From: 17/01/2011 To: 20/01/2011

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	C	Foreign Exchange Future	0.05900	0.06000	10,500
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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
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
19/01/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.28560	9.21790	0
19/01/2011	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.50600	0.46000	0
19/01/2011	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.10200	0.12300	300
19/01/2011	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.24600	0.20700	8,500
19/01/2011	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.08300	0.11000	0
19/01/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.28300	0.00000	500
19/01/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.22900	0.00000	0
19/01/2011	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.11300	0.09500	3,280
19/01/2011	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.20000	0.24800	3,000
19/01/2011	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.09600	0.08100	600
19/01/2011	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.23300	0.28400	0
19/01/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.22100	0.20200	300
19/01/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.31700	0.36500	0
19/01/2011	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.07000	0.05900	10,500
19/01/2011	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.30700	0.36200	3,000
19/01/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.41700	0.39500	0
19/01/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.41500	0.45800	0
19/01/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.39800	0.37700	0
19/01/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.44600	0.49000	0
19/01/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.38000	0.36000	0
19/01/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.47800	0.52300	0
19/01/2011	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.15100	0.13900	0
19/01/2011	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.49700	0.55200	0
19/01/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.14000	0.12900	300
19/01/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.53600	0.59200	0
19/01/2011	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.02500	0.02200	871
19/01/2011	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.56200	0.62500	0
19/01/2011	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.02200	0.01900	3,071
19/01/2011	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.60900	0.67200	0
19/01/2011	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.00700	0.00600	0
19/01/2011	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.94400	1.00900	0
19/01/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.14600	0.13900	0
19/01/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.94100	1.00000	0
19/01/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.14000	0.13300	0
19/01/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.98500	1.04400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.13300	0.12700	0
19/01/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.02800	1.08800	0
19/01/2011	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
19/01/2011	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.38900	1.45500	0
19/01/2011	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
19/01/2011	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.48800	1.55400	0
19/01/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.58900	1.55800	0
19/01/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.45300	1.49000	0
19/01/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.57200	1.54100	0
19/01/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.48600	1.52300	0
19/01/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.55500	1.52500	0
19/01/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.51900	1.55700	0
19/01/2011	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
19/01/2011	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.48700	3.55300	0
19/01/2011	\$ / R MAXI On 13-June-11			Foreign Exchange Future	7.10410	7.03750	0
19/01/2011	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.18130	0.14951	0
19/01/2011	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.11820	0.15271	0
19/01/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.31075	0.27897	0
19/01/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.20665	0.24147	0
19/01/2011	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.28344	0.25407	0
19/01/2011	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.22934	0.26657	0
19/01/2011	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.25769	0.23524	0
19/01/2011	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.25359	0.29774	0
19/01/2011	£ / R On 19-December-11			Foreign Exchange Future	11.60820	11.51930	0
19/01/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.53800	0.50100	0
19/01/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.51200	0.56400	0
19/01/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.51800	0.48100	0
19/01/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.54200	0.59400	0
19/01/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.49800	0.46300	0
19/01/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.57200	0.62600	0
19/01/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.63600	0.59600	0
19/01/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.62800	0.67700	0
19/01/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.61600	0.57700	0
19/01/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.65800	0.70800	0
19/01/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.59700	0.55900	0
19/01/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.68900	0.74000	0
19/01/2011	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.07600	0.06300	0
19/01/2011	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.62500	0.70000	0
19/01/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.23600	0.21500	0
19/01/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.70200	0.77000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.22400	0.20400	0
19/01/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.74000	0.80900	0
19/01/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.21200	0.19300	0
19/01/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.77800	0.84800	0
19/01/2011	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.04400	0.03700	150
19/01/2011	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.84300	0.92400	0
19/01/2011	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.01400	0.01100	870
19/01/2011	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.36300	1.44800	0
19/01/2011	¥ / R On 13-June-11			Foreign Exchange Future	0.08660	0.08540	573
19/01/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01200	0.01083	0
19/01/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00040	0.00043	0
19/01/2011	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00857	0.00743	0
19/01/2011	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00017	0.00023	0
19/01/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00490	0.00416	0
19/01/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00330	0.00376	0
19/01/2011	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00185	0.00140	0
19/01/2011	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00345	0.00420	0
19/01/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00183	0.00149	0
19/01/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01023	0.01109	0
19/01/2011	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00029	0.00020	0
19/01/2011	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01189	0.01300	0
19/01/2011	€ / R On 19-December-11			Foreign Exchange Future	9.81070	9.68770	0
19/01/2011	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.15900	0.11700	10,429
19/01/2011	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.20300	0.28100	0
19/01/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.45400	0.39400	0
19/01/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.36100	0.42300	0
19/01/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.42900	0.37600	0
19/01/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.38600	0.45500	0
19/01/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.40500	0.35800	0
19/01/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.41200	0.48700	0
19/01/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.52200	0.46600	0
19/01/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.46100	0.52800	0
19/01/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.49800	0.44800	0
19/01/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.48700	0.56000	0
19/01/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.47900	0.43100	0
19/01/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.51800	0.59300	0
19/01/2011	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.03200	0.02300	100
19/01/2011	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.67600	0.78700	0
19/01/2011	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.01400	0.01000	14,937
19/01/2011	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.95800	1.07400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2011	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.01100	0.00800	4,508
19/01/2011	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	1.05500	1.17200	0
19/01/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.75050	7.67830	0
19/01/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.52700	0.44600	0
19/01/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.11000	0.13900	0
19/01/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.48700	0.40900	0
19/01/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.12000	0.15200	0
19/01/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.44800	0.37300	0
19/01/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.13100	0.16600	0
19/01/2011	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.27800	0.19300	0
19/01/2011	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.03100	0.05800	0
19/01/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.07300	1.04800	0
19/01/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.57300	0.62000	0
19/01/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.04800	1.02300	0
19/01/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.59800	0.64500	0
19/01/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.02300	0.99900	0
19/01/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.62300	0.67100	0
19/01/2011	CAD/ R On 13-June-11			Foreign Exchange Future	7.12670	7.08380	0
19/01/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.36500	0.33700	0
19/01/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.08800	0.10300	0
19/01/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.32800	0.30300	0
19/01/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.10100	0.11900	0
19/01/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.29400	0.27100	0
19/01/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.11700	0.13700	0
19/01/2011	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.14500	0.12200	0
19/01/2011	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.09300	0.11300	0
19/01/2011	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.11500	0.10100	0
19/01/2011	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.11300	0.14200	0
19/01/2011	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.09500	0.08300	0
19/01/2011	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.14300	0.17400	0
19/01/2011	CHF / R On 13-June-11			Foreign Exchange Future	7.41220	7.36270	0
19/01/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.48100	0.45100	0
19/01/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.11900	0.13800	0
19/01/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.44800	0.41900	0
19/01/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.13600	0.15600	0
19/01/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.41500	0.38800	0
19/01/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.15300	0.17500	0
19/01/2011	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.22100	0.19500	0
19/01/2011	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.11100	0.13400	0
19/01/2011	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.19000	0.16600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2011	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.13000	0.15500	0
19/01/2011	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.16200	0.14500	0
19/01/2011	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.15200	0.18400	0
19/01/2011	RAIN On 13-June-11			Foreign Exchange Future	13,976.02000	13,820.75000	0
19/01/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	476.00000	320.80000	0
19/01/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	476.00000	320.80000	0
19/01/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.10000	0
19/01/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	476.00000	320.70000	0
19/01/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2011	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	199.70000	68.00000	0
19/01/2011	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	1.30000	23.60000	0
19/01/2011	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	199.60000	68.00000	0
19/01/2011	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	1.20000	23.70000	0
19/01/2011	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	199.60000	68.00000	0
19/01/2011	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	1.20000	23.70000	0
19/01/2011	YUAN/R On 13-June-11			Foreign Exchange Future	1.07920	1.06940	0
19/01/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.08790	0.08040	0
19/01/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00870	0.01100	0
19/01/2011	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.05240	0.04740	0
19/01/2011	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.02320	0.02800	0
19/01/2011	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.02990	0.02730	0
19/01/2011	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.05070	0.05790	0
20/01/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.39620	9.28560	0
20/01/2011	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.59200	0.50600	0
20/01/2011	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.07800	0.10200	300
20/01/2011	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.32700	0.24600	8,500
20/01/2011	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.05600	0.08300	0
20/01/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.35000	0.28300	500
20/01/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.18600	0.22900	0
20/01/2011	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.15900	0.11300	3,280
20/01/2011	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.13800	0.20000	3,000
20/01/2011	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.13700	0.09600	600
20/01/2011	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.16600	0.23300	0
20/01/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.26800	0.22100	300
20/01/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.25400	0.31700	0
20/01/2011	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.10100	0.07000	10,500
20/01/2011	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.23000	0.30700	3,000
20/01/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.48000	0.41700	0
20/01/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.36600	0.41500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.45600	0.39800	0
20/01/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.39200	0.44600	0
20/01/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.43200	0.38000	0
20/01/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.41800	0.47800	0
20/01/2011	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.18300	0.15100	0
20/01/2011	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.41900	0.49700	0
20/01/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.17000	0.14000	300
20/01/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.45600	0.53600	0
20/01/2011	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.03800	0.02500	871
20/01/2011	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.46700	0.56200	0
20/01/2011	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.03200	0.02200	3,071
20/01/2011	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.51100	0.60900	0
20/01/2011	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.01000	0.00700	0
20/01/2011	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.83900	0.94400	0
20/01/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.17100	0.14600	0
20/01/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.85500	0.94100	0
20/01/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.16200	0.14000	0
20/01/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.89600	0.98500	0
20/01/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.15500	0.13300	0
20/01/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.93900	1.02800	0
20/01/2011	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00300	0.00200	3,000
20/01/2011	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.28200	1.38900	0
20/01/2011	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00200	0.00100	30,000
20/01/2011	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.38100	1.48800	0
20/01/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.64700	1.58900	0
20/01/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.40100	1.45300	0
20/01/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.62900	1.57200	0
20/01/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.43300	1.48600	0
20/01/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.61200	1.55500	0
20/01/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.46600	1.51900	0
20/01/2011	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
20/01/2011	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.37900	3.48700	0
20/01/2011	\$ / R MAXI On 13-June-11			Foreign Exchange Future	7.21420	7.10410	0
20/01/2011	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.25320	0.18130	0
20/01/2011	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.08250	0.11820	0
20/01/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.38006	0.31075	0
20/01/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.16586	0.20665	0
20/01/2011	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.34967	0.28344	0
20/01/2011	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.18547	0.22934	0
20/01/2011	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.32077	0.25769	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2011	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.20657	0.25359	0
20/01/2011	£ / R On 19-December-11			Foreign Exchange Future	11.74540	11.60820	0
20/01/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.84300	0.00000	0
20/01/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.12200	0.00000	10
20/01/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.61100	0.53800	0
20/01/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.44800	0.51200	0
20/01/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.58600	0.51800	0
20/01/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.47300	0.54200	0
20/01/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.56100	0.49800	0
20/01/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.49800	0.57200	0
20/01/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.70900	0.63600	0
20/01/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.56400	0.62800	0
20/01/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.68500	0.61600	0
20/01/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.59000	0.65800	0
20/01/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.66200	0.59700	0
20/01/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.61700	0.68900	0
20/01/2011	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.10200	0.07600	0
20/01/2011	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.51800	0.62500	0
20/01/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.27600	0.23600	0
20/01/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.60500	0.70200	0
20/01/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.26200	0.22400	0
20/01/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.64100	0.74000	0
20/01/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.24800	0.21200	0
20/01/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.67700	0.77800	0
20/01/2011	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.06000	0.04400	150
20/01/2011	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.72600	0.84300	0
20/01/2011	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.01800	0.01400	870
20/01/2011	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.23400	1.36300	0
20/01/2011	¥ / R On 13-June-11			Foreign Exchange Future	0.08730	0.08660	573
20/01/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01265	0.01200	0
20/01/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00035	0.00040	0
20/01/2011	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00913	0.00857	0
20/01/2011	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00013	0.00017	0
20/01/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00526	0.00490	0
20/01/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00296	0.00330	0
20/01/2011	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00205	0.00185	0
20/01/2011	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00305	0.00345	0
20/01/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00196	0.00183	0
20/01/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00966	0.01023	0
20/01/2011	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00031	0.00029	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2011	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01131	0.01189	0
20/01/2011	€ / R On 19-December-11			Foreign Exchange Future	9.94580	9.81070	0
20/01/2011	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.23100	0.15900	10,429
20/01/2011	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.14100	0.20300	0
20/01/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.53300	0.45400	0
20/01/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.30300	0.36100	0
20/01/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.50500	0.42900	0
20/01/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.32500	0.38600	0
20/01/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.47800	0.40500	0
20/01/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.34800	0.41200	0
20/01/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.59900	0.52200	0
20/01/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.40300	0.46100	0
20/01/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.57300	0.49800	0
20/01/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.42700	0.48700	0
20/01/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.54900	0.47900	0
20/01/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.45300	0.51800	0
20/01/2011	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.04700	0.03200	100
20/01/2011	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.55700	0.67600	0
20/01/2011	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.02100	0.01400	14,937
20/01/2011	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.83100	0.95800	0
20/01/2011	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.01600	0.01100	4,508
20/01/2011	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.92600	1.05500	0
20/01/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.78260	7.75050	0
20/01/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.52600	0.52700	0
20/01/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.11000	0.11000	0
20/01/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.48700	0.48700	0
20/01/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.12100	0.12000	0
20/01/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.44800	0.44800	0
20/01/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.13200	0.13100	0
20/01/2011	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.27800	0.27800	0
20/01/2011	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.03100	0.03100	0
20/01/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.09200	1.07300	0
20/01/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.55900	0.57300	0
20/01/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.06800	1.04800	0
20/01/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.58500	0.59800	0
20/01/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.04300	1.02300	0
20/01/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.61000	0.62300	0
20/01/2011	CAD/ R On 13-June-11			Foreign Exchange Future	7.17550	7.12670	0
20/01/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.40400	0.36500	0
20/01/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.07900	0.08800	0

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20/01/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.36600	0.32800	0
20/01/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.09100	0.10100	0
20/01/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.33000	0.29400	0
20/01/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.10500	0.11700	0
20/01/2011	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.17700	0.14500	0
20/01/2011	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.07900	0.09300	0
20/01/2011	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.14400	0.11500	0
20/01/2011	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.09600	0.11300	0
20/01/2011	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.11500	0.09500	0
20/01/2011	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.11700	0.14300	0
20/01/2011	CHF / R On 13-June-11			Foreign Exchange Future	7.50750	7.41220	0
20/01/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.55200	0.48100	0
20/01/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.09500	0.11900	0
20/01/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.51600	0.44800	0
20/01/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.10900	0.13600	0
20/01/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.48100	0.41500	0
20/01/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.12400	0.15300	0
20/01/2011	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.28700	0.22100	0
20/01/2011	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.08300	0.11100	0
20/01/2011	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.25200	0.19000	0
20/01/2011	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.09800	0.13000	0
20/01/2011	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.21900	0.16200	0
20/01/2011	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.11500	0.15200	0
20/01/2011	RAIN On 13-June-11			Foreign Exchange Future	14,165.83000	13,976.02000	0
20/01/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	665.80000	476.00000	0
20/01/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	665.80000	476.00000	0
20/01/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	665.80000	476.00000	0
20/01/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2011	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	384.00000	199.70000	0
20/01/2011	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	0.00000	1.30000	0
20/01/2011	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	384.00000	199.60000	0
20/01/2011	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	0.10000	1.20000	0
20/01/2011	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	383.90000	199.60000	0
20/01/2011	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	0.00000	1.20000	0
20/01/2011	YUAN/R On 13-June-11			Foreign Exchange Future	1.09480	1.07920	0
20/01/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.10110	0.08790	0
20/01/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00630	0.00870	0
20/01/2011	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.06290	0.05240	0

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20/01/2011	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.01810	0.02320	0
20/01/2011	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.03660	0.02990	0
20/01/2011	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.04180	0.05070	0
Futures Open Interest							409,773.00
Options Open Interest							206,696.00
Total							616,469.00