



# Currency Futures & Options Weekly Statistics

From: 28/02/2011 To: 01/03/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.28040	9.32260	0
28/02/2011	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.44200	0.47900	0
28/02/2011	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.08000	0.07400	300
28/02/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.52000	0.55400	0
28/02/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.15500	0.14400	10,000
28/02/2011	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.14800	0.18900	8,500
28/02/2011	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.03100	0.02900	0
28/02/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.45700	0.48800	0
28/02/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.19200	0.17800	10,000
28/02/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.65700	0.68900	0
28/02/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.26800	0.25400	0
28/02/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.64800	0.68000	0
28/02/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.27300	0.25900	1,000
28/02/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.62800	0.65900	0
28/02/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.28900	0.27400	0
28/02/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.22100	0.25000	500
28/02/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.20900	0.19500	0
28/02/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.60000	0.63000	0
28/02/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.31100	0.29500	0
28/02/2011	\$ / R On 13-June-11	7.10	C	Foreign Exchange Future	0.20100	0.22400	650
28/02/2011	\$ / R On 13-June-11	7.10	P	Foreign Exchange Future	0.23900	0.21900	0
28/02/2011	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.02200	0.03700	600
28/02/2011	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.20500	0.17700	0
28/02/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.16700	0.18600	400
28/02/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.30500	0.28100	0
28/02/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.15200	0.17000	500
28/02/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.34000	0.31500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.37400	0.39600	0
28/02/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.40900	0.38500	0
28/02/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.35600	0.37700	0
28/02/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.44100	0.41600	0
28/02/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.33900	0.35800	0
28/02/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.47400	0.44700	0
28/02/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.21900	0.23600	10,000
28/02/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.50400	0.47600	0
28/02/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.09600	0.10800	800
28/02/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.53400	0.50300	0
28/02/2011	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.00100	0.00300	871
28/02/2011	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.58400	0.54300	0
28/02/2011	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.00100	0.00300	3,071
28/02/2011	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.63400	0.59300	0
28/02/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.14400	0.15500	2,800
28/02/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.77900	0.74500	0
28/02/2011	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
28/02/2011	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.98300	0.94000	0
28/02/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.11500	0.12400	3,000
28/02/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.95000	0.91400	0
28/02/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.10900	0.11700	0
28/02/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.99400	0.95700	0
28/02/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.10400	0.11100	0
28/02/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.03900	1.00100	0
28/02/2011	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
28/02/2011	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.43300	1.39000	0
28/02/2011	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
28/02/2011	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.53300	1.49000	0
28/02/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.51700	1.56300	0
28/02/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.38700	1.39000	0
28/02/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.50000	1.54600	0
28/02/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.42000	1.42300	0
28/02/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.48300	1.52900	0
28/02/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.45300	1.45600	0
28/02/2011	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
28/02/2011	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.53300	3.49000	0
28/02/2011	\$ / R MAXI On 13-June-11			Foreign Exchange Future	7.06170	7.10550	40
28/02/2011	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.08133	0.11634	0
28/02/2011	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.06423	0.05594	0
28/02/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.24743	0.27720	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.18573	0.17170	0
28/02/2011	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.22116	0.24951	0
28/02/2011	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.20946	0.19401	0
28/02/2011	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.20128	0.22362	0
28/02/2011	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.23958	0.21812	0
28/02/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.12605	0.14145	0
28/02/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.41435	0.38595	60
28/02/2011	£ / R On 19-December-11			Foreign Exchange Future	11.73880	11.66980	87
28/02/2011	£ / R On 14-March-11	7.30	C	Foreign Exchange Future	4.01400	3.94600	0
28/02/2011	£ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2011	£ / R On 14-March-11	8.00	C	Foreign Exchange Future	3.31400	3.24600	0
28/02/2011	£ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.80000	0.75400	0
28/02/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.09500	0.11800	10
28/02/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.57700	0.54800	0
28/02/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.42600	0.46600	0
28/02/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.55200	0.52400	0
28/02/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.45100	0.49200	0
28/02/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.52700	0.50000	0
28/02/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.47600	0.51800	0
28/02/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.68000	0.64800	0
28/02/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.54100	0.57800	0
28/02/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.65600	0.62400	0
28/02/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.56700	0.60400	0
28/02/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.63300	0.60400	0
28/02/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.59400	0.63400	0
28/02/2011	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.01900	0.02100	0
28/02/2011	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.45500	0.52500	0
28/02/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.22500	0.21500	0
28/02/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.57000	0.62900	0
28/02/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.21200	0.20200	0
28/02/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.60700	0.66600	0
28/02/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.19800	0.19000	0
28/02/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.64300	0.70400	0
28/02/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.18600	0.17800	0
28/02/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.68100	0.74200	100
28/02/2011	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.00600	0.00900	150
28/02/2011	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.69200	0.76300	0
28/02/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.33300	0.31900	0
28/02/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.83200	0.88700	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.45300	0.43500	0
28/02/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.91400	0.96500	250
28/02/2011	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.00100	0.00200	569
28/02/2011	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.23700	1.30600	0
28/02/2011	¥ / R On 13-June-11			Foreign Exchange Future	0.08630	0.08690	573
28/02/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01146	0.01204	0
28/02/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00016	0.00014	0
28/02/2011	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00810	0.00870	0
28/02/2011	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00365	0.00402	0
28/02/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00235	0.00212	0
28/02/2011	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00050	0.00076	0
28/02/2011	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00240	0.00206	0
28/02/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00092	0.00103	0
28/02/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00962	0.00913	0
28/02/2011	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00000	0.00001	0
28/02/2011	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01190	0.01131	0
28/02/2011	€ / R On 19-December-11			Foreign Exchange Future	9.99080	9.97980	0
28/02/2011	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.18800	0.18400	10,429
28/02/2011	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.05200	0.05900	0
28/02/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.54700	0.54000	0
28/02/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.27100	0.27500	0
28/02/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.51800	0.51200	0
28/02/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.29200	0.29700	0
28/02/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.49000	0.48400	0
28/02/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.31400	0.31900	0
28/02/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.61200	0.60400	0
28/02/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.37100	0.37400	0
28/02/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.58500	0.57800	0
28/02/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.39400	0.39800	0
28/02/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.56000	0.55200	0
28/02/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.41900	0.42200	0
28/02/2011	€ / R On 14-March-11	10.00	C	Foreign Exchange Future	0.01600	0.02100	500
28/02/2011	€ / R On 14-March-11	10.00	P	Foreign Exchange Future	0.38000	0.39600	0
28/02/2011	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.01000	0.01300	100
28/02/2011	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.47400	0.48800	0
28/02/2011	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.00200	0.00400	14,937
28/02/2011	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.76600	0.77900	0
28/02/2011	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00200	0.00300	4,508
28/02/2011	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.86600	0.87800	0

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28/02/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.98620	8.01400	0
28/02/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.59200	0.61100	0
28/02/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.08800	0.08500	0
28/02/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.55000	0.56900	0
28/02/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.09600	0.09300	0
28/02/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.51000	0.52800	0
28/02/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.10600	0.10200	0
28/02/2011	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.33100	0.35300	0
28/02/2011	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.00400	0.00500	0
28/02/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.21400	1.23500	0
28/02/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.47800	0.47100	0
28/02/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.18700	1.20700	0
28/02/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.50100	0.49300	0
28/02/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.16000	1.17900	0
28/02/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.52400	0.51500	0
28/02/2011	CAD/ R On 13-June-11			Foreign Exchange Future	7.23080	7.22360	0
28/02/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.43800	0.43200	0
28/02/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.05700	0.05800	0
28/02/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.39900	0.39300	0
28/02/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.06800	0.06900	0
28/02/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.36100	0.35400	0
28/02/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.08000	0.08000	0
28/02/2011	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.17100	0.16900	0
28/02/2011	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.02200	0.02700	0
28/02/2011	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.13300	0.13100	0
28/02/2011	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.03400	0.03900	0
28/02/2011	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.09800	0.09700	0
28/02/2011	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.04900	0.05500	0
28/02/2011	CHF / R On 13-June-11			Foreign Exchange Future	7.60670	7.63460	0
28/02/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.60800	0.63200	0
28/02/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.05100	0.04700	0
28/02/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.56700	0.59100	0
28/02/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.06000	0.05600	0
28/02/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.52700	0.55100	0
28/02/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.07000	0.06600	0
28/02/2011	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.30900	0.33700	0
28/02/2011	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.01100	0.01100	0
28/02/2011	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.26400	0.29200	0
28/02/2011	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.01600	0.01600	0
28/02/2011	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.22100	0.24800	0

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28/02/2011	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.02300	0.02200	0
28/02/2011	RAIN On 13-June-11			Foreign Exchange Future	14,073.60000	14,103.87000	0
28/02/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	573.60000	603.90000	0
28/02/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	573.60000	603.90000	0
28/02/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	573.60000	603.90000	0
28/02/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2011	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	286.80000	317.50000	0
28/02/2011	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	0.00000	0.10000	0
28/02/2011	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	286.80000	317.40000	0
28/02/2011	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2011	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	286.80000	317.40000	0
28/02/2011	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2011	YUAN/R On 13-June-11			Foreign Exchange Future	1.07700	1.08320	0
28/02/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.08320	0.08860	0
28/02/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00620	0.00540	0
28/02/2011	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.04670	0.05110	0
28/02/2011	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.01970	0.01790	0
28/02/2011	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.02430	0.02700	0
28/02/2011	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.04730	0.04380	0
01/03/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.27520	9.28040	0
01/03/2011	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.43600	0.44200	0
01/03/2011	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.08100	0.08000	300
01/03/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.51300	0.52000	0
01/03/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.15300	0.15500	10,000
01/03/2011	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.14000	0.14800	8,500
01/03/2011	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.02900	0.03100	0
01/03/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.45000	0.45700	0
01/03/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.19000	0.19200	10,000
01/03/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.64600	0.65700	0
01/03/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.26400	0.26800	0
01/03/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.63800	0.64800	0
01/03/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.27000	0.27300	1,000
01/03/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.61700	0.62800	0
01/03/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.28500	0.28900	0
01/03/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.21500	0.22100	500
01/03/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.21000	0.20900	0
01/03/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.59000	0.60000	0
01/03/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.30800	0.31100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	\$ / R On 13-June-11	7.10	C	Foreign Exchange Future	0.19600	0.20100	650
01/03/2011	\$ / R On 13-June-11	7.10	P	Foreign Exchange Future	0.24100	0.23900	0
01/03/2011	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.01900	0.02200	100
01/03/2011	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.20800	0.20500	0
01/03/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.16100	0.16700	400
01/03/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.30600	0.30500	0
01/03/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.14600	0.15200	500
01/03/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.34100	0.34000	0
01/03/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.36600	0.37400	0
01/03/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.40700	0.40900	0
01/03/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.34800	0.35600	0
01/03/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.43900	0.44100	0
01/03/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.33100	0.33900	0
01/03/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.47200	0.47400	0
01/03/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.21500	0.21900	10,000
01/03/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.50500	0.50400	0
01/03/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.09100	0.09600	800
01/03/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.53600	0.53400	0
01/03/2011	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.00100	0.00100	871
01/03/2011	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.59000	0.58400	0
01/03/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.17900	0.00000	200
01/03/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.61900	0.00000	0
01/03/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.14100	0.14400	2,800
01/03/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.78100	0.77900	0
01/03/2011	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.98900	0.98300	0
01/03/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.11300	0.11500	3,000
01/03/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.95300	0.95000	0
01/03/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.10700	0.10900	0
01/03/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.99700	0.99400	0
01/03/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.10100	0.10400	0
01/03/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.04100	1.03900	0
01/03/2011	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
01/03/2011	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.43900	1.43300	0
01/03/2011	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
01/03/2011	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.53900	1.53300	0
01/03/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.51300	1.51700	0
01/03/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.38800	1.38700	0
01/03/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.49600	1.50000	0
01/03/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.42100	1.42000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.47900	1.48300	0
01/03/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.45400	1.45300	0
01/03/2011	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
01/03/2011	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.53900	3.53300	0
01/03/2011	\$ / R MAXI On 13-June-11			Foreign Exchange Future	7.05540	7.06170	40
01/03/2011	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.07439	0.08133	0
01/03/2011	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.06349	0.06423	0
01/03/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.24140	0.24743	0
01/03/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.18600	0.18573	0
01/03/2011	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.21530	0.22116	0
01/03/2011	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.20990	0.20946	0
01/03/2011	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.19554	0.20128	0
01/03/2011	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.24014	0.23958	0
01/03/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.12103	0.12605	0
01/03/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.41563	0.41435	60
01/03/2011	£ / R On 19-December-11			Foreign Exchange Future	11.76640	11.73880	87
01/03/2011	£ / R On 14-March-11	7.30	C	Foreign Exchange Future	4.04100	4.01400	0
01/03/2011	£ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	£ / R On 14-March-11	8.00	C	Foreign Exchange Future	3.34100	3.31400	0
01/03/2011	£ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.81800	0.80000	0
01/03/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.08600	0.09500	10
01/03/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.59100	0.57700	0
01/03/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.41000	0.42600	0
01/03/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.56500	0.55200	0
01/03/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.43400	0.45100	0
01/03/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.54000	0.52700	0
01/03/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.45900	0.47600	0
01/03/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.68900	0.68000	0
01/03/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.52300	0.54100	0
01/03/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.66400	0.65600	0
01/03/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.54800	0.56700	0
01/03/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.64200	0.63300	0
01/03/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.57600	0.59400	0
01/03/2011	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.02000	0.01900	0
01/03/2011	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.42900	0.45500	0
01/03/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.23100	0.22500	0
01/03/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.54900	0.57000	0
01/03/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.21600	0.21200	0
01/03/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.58400	0.60700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.20300	0.19800	0
01/03/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.62100	0.64300	0
01/03/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.19000	0.18600	0
01/03/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.65800	0.68100	100
01/03/2011	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.00700	0.00600	150
01/03/2011	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.66600	0.69200	0
01/03/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.34300	0.33300	0
01/03/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.81200	0.83200	200
01/03/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.46300	0.45300	0
01/03/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.89700	0.91400	250
01/03/2011	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.00100	0.00100	569
01/03/2011	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.21000	1.23700	0
01/03/2011	¥ / R On 13-June-11			Foreign Exchange Future	0.08610	0.08630	573
01/03/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01126	0.01146	0
01/03/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00016	0.00016	0
01/03/2011	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00780	0.00810	0
01/03/2011	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00354	0.00365	0
01/03/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00244	0.00235	0
01/03/2011	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00039	0.00050	0
01/03/2011	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00259	0.00240	0
01/03/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00088	0.00092	0
01/03/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00978	0.00962	0
01/03/2011	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01220	0.01190	0
01/03/2011	€ / R On 19-December-11			Foreign Exchange Future	9.98690	9.99080	0
01/03/2011	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.18100	0.18800	10,429
01/03/2011	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.04900	0.05200	0
01/03/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.54200	0.54700	0
01/03/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.26800	0.27100	0
01/03/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.51200	0.51800	0
01/03/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.28800	0.29200	0
01/03/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.48400	0.49000	0
01/03/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.31000	0.31400	0
01/03/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.60800	0.61200	0
01/03/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.37100	0.37100	0
01/03/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.58100	0.58500	0
01/03/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.39400	0.39400	0
01/03/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.55500	0.56000	0
01/03/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.41800	0.41900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	€ / R On 14-March-11	10.00	C	Foreign Exchange Future	0.01400	0.01600	500
01/03/2011	€ / R On 14-March-11	10.00	P	Foreign Exchange Future	0.38200	0.38000	0
01/03/2011	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.00800	0.01000	100
01/03/2011	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.47600	0.47400	0
01/03/2011	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.00200	0.00200	14,937
01/03/2011	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.77000	0.76600	0
01/03/2011	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00100	0.00200	4,508
01/03/2011	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.86900	0.86600	0
01/03/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.98040	7.98620	0
01/03/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.59100	0.59200	0
01/03/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.08600	0.08800	0
01/03/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.55000	0.55000	0
01/03/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.09500	0.09600	0
01/03/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.50900	0.51000	0
01/03/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.10400	0.10600	0
01/03/2011	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.33000	0.33100	0
01/03/2011	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.00300	0.00400	0
01/03/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.20900	1.21400	0
01/03/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.47900	0.47800	0
01/03/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.18100	1.18700	0
01/03/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.50100	0.50100	0
01/03/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.15500	1.16000	0
01/03/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.52500	0.52400	0
01/03/2011	CAD/ R On 13-June-11			Foreign Exchange Future	7.23320	7.23080	0
01/03/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.43800	0.43800	0
01/03/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.05500	0.05700	0
01/03/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.39900	0.39900	0
01/03/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.06600	0.06800	0
01/03/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.36000	0.36100	0
01/03/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.07700	0.08000	0
01/03/2011	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.17100	0.17100	0
01/03/2011	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.01900	0.02200	0
01/03/2011	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.13200	0.13300	0
01/03/2011	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.03000	0.03400	0
01/03/2011	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.09700	0.09800	0
01/03/2011	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.04500	0.04900	0
01/03/2011	CHF / R On 13-June-11			Foreign Exchange Future	7.59980	7.60670	0
01/03/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.60100	0.60800	0
01/03/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.05100	0.05100	0
01/03/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.56100	0.56700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.06100	0.06000	0
01/03/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.52100	0.52700	0
01/03/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.07100	0.07000	0
01/03/2011	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.30100	0.30900	0
01/03/2011	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.00900	0.01100	0
01/03/2011	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.25600	0.26400	0
01/03/2011	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.01400	0.01600	0
01/03/2011	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.21300	0.22100	0
01/03/2011	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.02100	0.02300	0
01/03/2011	RAIN On 13-June-11			Foreign Exchange Future	14,066.12000	14,073.60000	0
01/03/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	566.10000	573.60000	0
01/03/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	566.10000	573.60000	0
01/03/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	566.10000	573.60000	0
01/03/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	277.20000	286.80000	0
01/03/2011	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	277.20000	286.80000	0
01/03/2011	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	277.20000	286.80000	0
01/03/2011	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2011	YUAN/R On 13-June-11			Foreign Exchange Future	1.07630	1.07700	0
01/03/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.08200	0.08320	0
01/03/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00570	0.00620	0
01/03/2011	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.04580	0.04670	0
01/03/2011	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.01950	0.01970	0
01/03/2011	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.02370	0.02430	0
01/03/2011	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.04740	0.04730	0
<b>Futures Open Interest</b>							<b>407,176.00</b>
<b>Options Open Interest</b>							<b>211,025.00</b>
<b>Total</b>							<b>618,201.00</b>