



# Currency Futures & Options Weekly Statistics

From: 28/03/2011 To: 29/03/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.19670	9.17510	0
28/03/2011	\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.37000	0.35600	0
28/03/2011	\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.07300	0.07900	7,200
28/03/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.48900	0.47300	0
28/03/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.14200	0.14600	5,000
28/03/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.42400	0.41000	0
28/03/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.17700	0.18300	10,000
28/03/2011	\$ / R On 13-June-11	6.85	C	Foreign Exchange Future	0.23400	0.22300	0
28/03/2011	\$ / R On 13-June-11	6.85	P	Foreign Exchange Future	0.13700	0.14600	2,400
28/03/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.36600	0.35100	0
28/03/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.21900	0.22400	10,000
28/03/2011	\$ / R On 13-June-11	6.95	C	Foreign Exchange Future	0.17900	0.17400	100
28/03/2011	\$ / R On 13-June-11	6.95	P	Foreign Exchange Future	0.18200	0.19700	0
28/03/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.57200	0.56000	0
28/03/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.31100	0.31800	0
28/03/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.56400	0.55200	0
28/03/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.31700	0.32400	1,000
28/03/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.54500	0.53300	0
28/03/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.33400	0.34100	0
28/03/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.14100	0.13800	6,000
28/03/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.24400	0.26100	0
28/03/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.51900	0.50700	0
28/03/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.35800	0.36500	0
28/03/2011	\$ / R On 13-June-11	7.10	C	Foreign Exchange Future	0.12600	0.12300	650
28/03/2011	\$ / R On 13-June-11	7.10	P	Foreign Exchange Future	0.27900	0.29600	0
28/03/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.09900	0.09800	1,790
28/03/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.35200	0.37100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.08800	0.08700	1,000
28/03/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.39100	0.41000	0
28/03/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.31200	0.30500	0
28/03/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.46800	0.48100	0
28/03/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.29600	0.28900	0
28/03/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.50200	0.51500	0
28/03/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.28100	0.27400	0
28/03/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.53700	0.55000	0
28/03/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.16800	0.16200	10,000
28/03/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.57100	0.58500	0
28/03/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.05000	0.05000	800
28/03/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.60300	0.62300	0
28/03/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.13800	0.13400	200
28/03/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.69100	0.70700	0
28/03/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.10800	0.10500	2,800
28/03/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.86100	0.87800	0
28/03/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.08600	0.08300	3,000
28/03/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.03900	1.05600	0
28/03/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.08100	0.07900	0
28/03/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.08400	1.10200	0
28/03/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.07700	0.07500	0
28/03/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.13000	1.14800	0
28/03/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.47900	1.47000	0
28/03/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.43200	1.44500	0
28/03/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.46300	1.45300	0
28/03/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.46600	1.47800	0
28/03/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.44600	1.43600	0
28/03/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.49900	1.51100	0
28/03/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	7.04720	7.02690	0
28/03/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.15903	0.15476	0
28/03/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.21203	0.22816	0
28/03/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.28783	0.27856	0
28/03/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.29063	0.30166	0
28/03/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.26870	0.25999	0
28/03/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.32150	0.33309	0
28/03/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.25090	0.24273	0
28/03/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.35370	0.36583	0
28/03/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.06997	0.06961	0
28/03/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.47297	0.49301	60
28/03/2011	£ / R On 19-December-11			Foreign Exchange Future	11.38600	11.40610	452

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.48700	0.50500	0
28/03/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.12700	0.12700	10
28/03/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.36600	0.37800	0
28/03/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.56400	0.55700	0
28/03/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.34900	0.36100	0
28/03/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.59700	0.59000	0
28/03/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.33300	0.34400	0
28/03/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.63100	0.62300	0
28/03/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.48500	0.49700	0
28/03/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.69900	0.69100	0
28/03/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.46800	0.48000	0
28/03/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.73200	0.72400	0
28/03/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.45100	0.46300	0
28/03/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.76500	0.75700	0
28/03/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.08200	0.08900	0
28/03/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.77200	0.76100	0
28/03/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.07500	0.08100	0
28/03/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.81500	0.80300	0
28/03/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.06800	0.07400	0
28/03/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.85800	0.84600	0
28/03/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.06300	0.06800	0
28/03/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.90300	0.89000	100
28/03/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.19700	0.20500	0
28/03/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.04500	1.03400	200
28/03/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.31500	0.32400	0
28/03/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.12900	1.11800	250
28/03/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08640	0.08670	70
28/03/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01648	0.01678	0
28/03/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00008	0.00008	0
28/03/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01023	0.01053	0
28/03/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00013	0.00013	0
28/03/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00765	0.00790	0
28/03/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00125	0.00120	0
28/03/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00273	0.00293	0
28/03/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00263	0.00253	0
28/03/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00296	0.00309	0
28/03/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00656	0.00639	0
28/03/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00055	0.00061	0
28/03/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01045	0.01021	0
28/03/2011	€ / R On 19-December-11			Foreign Exchange Future	10.01110	10.01340	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.53400	0.53900	0
28/03/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.23300	0.23600	0
28/03/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.50400	0.50900	0
28/03/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.25300	0.25600	0
28/03/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.47600	0.48100	0
28/03/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.27500	0.27800	0
28/03/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.60400	0.61000	0
28/03/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.34300	0.34700	0
28/03/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.57700	0.58200	0
28/03/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.36600	0.36900	0
28/03/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.55000	0.55600	0
28/03/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.38900	0.39300	0
28/03/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.04400	8.03140	0
28/03/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.57900	0.57600	0
28/03/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.08000	0.08300	0
28/03/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.54100	0.53900	0
28/03/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.09200	0.09600	0
28/03/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.50500	0.50200	0
28/03/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.10600	0.10900	0
28/03/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.32600	1.31600	0
28/03/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.53200	0.53500	0
28/03/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.29600	1.28700	0
28/03/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.55200	0.55600	0
28/03/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.26700	1.25800	0
28/03/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.57300	0.57700	0
28/03/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.19910	7.17450	0
28/03/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.32500	0.30800	0
28/03/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.06000	0.06900	0
28/03/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.28700	0.27100	0
28/03/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.07200	0.08200	0
28/03/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.25100	0.23600	0
28/03/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.08600	0.09700	0
28/03/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.22400	0.21500	0
28/03/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.22500	0.24100	0
28/03/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.20300	0.19500	0
28/03/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.25400	0.27100	0
28/03/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.18400	0.17600	0
28/03/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.28500	0.30200	0
28/03/2011	CHF / R On 19-September-11			Foreign Exchange Future	7.70410	7.69050	0
28/03/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.58700	0.57700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.04900	0.05300	0
28/03/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.54500	0.53500	0
28/03/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.05700	0.06100	0
28/03/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.50400	0.49400	0
28/03/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.06600	0.07000	0
28/03/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.37600	0.37100	0
28/03/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.27200	0.28100	0
28/03/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.35100	0.34600	0
28/03/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.29700	0.30600	0
28/03/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.32600	0.32200	0
28/03/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.32200	0.33200	0
28/03/2011	RAIN On 13-June-11			Foreign Exchange Future	13,951.36000	13,945.86000	0
28/03/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	451.40000	445.90000	0
28/03/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
28/03/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	451.40000	445.90000	0
28/03/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
28/03/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	451.40000	445.90000	0
28/03/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.10000	0.10000	0
28/03/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.07990	1.07810	0
28/03/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.06660	0.06490	0
28/03/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00530	0.00600	0
28/03/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.05790	0.05670	0
28/03/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.02800	0.02860	0
28/03/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.03620	0.03540	0
28/03/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.05630	0.05730	0
28/03/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.02290	0.02250	0
28/03/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.09300	0.09440	0
29/03/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.18200	9.19670	0
29/03/2011	\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.35600	0.37000	0
29/03/2011	\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.07500	0.07300	7,200
29/03/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.47600	0.48900	0
29/03/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.14500	0.14200	5,000
29/03/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.41200	0.42400	0
29/03/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.18100	0.17700	10,000
29/03/2011	\$ / R On 13-June-11	6.85	C	Foreign Exchange Future	0.22200	0.23400	0
29/03/2011	\$ / R On 13-June-11	6.85	P	Foreign Exchange Future	0.14100	0.13700	2,400
29/03/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.35400	0.36600	0
29/03/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.22300	0.21900	10,000
29/03/2011	\$ / R On 13-June-11	6.95	C	Foreign Exchange Future	0.16800	0.17900	100
29/03/2011	\$ / R On 13-June-11	6.95	P	Foreign Exchange Future	0.18700	0.18200	0

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29/03/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.55900	0.57200	0
29/03/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.31300	0.31100	0
29/03/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.55100	0.56400	0
29/03/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.31900	0.31700	1,000
29/03/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.53200	0.54500	0
29/03/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.33600	0.33400	0
29/03/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.13200	0.14100	6,000
29/03/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.25100	0.24400	0
29/03/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.50700	0.51900	0
29/03/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.36100	0.35800	0
29/03/2011	\$ / R On 13-June-11	7.10	C	Foreign Exchange Future	0.11800	0.12600	650
29/03/2011	\$ / R On 13-June-11	7.10	P	Foreign Exchange Future	0.28700	0.27900	0
29/03/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.09300	0.09900	1,790
29/03/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.36200	0.35200	0
29/03/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.08200	0.08800	1,000
29/03/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.40100	0.39100	0
29/03/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.30300	0.31200	0
29/03/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.47500	0.46800	0
29/03/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.28700	0.29600	0
29/03/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.50900	0.50200	0
29/03/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.27300	0.28100	0
29/03/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.54500	0.53700	0
29/03/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.16100	0.16800	10,000
29/03/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.58000	0.57100	0
29/03/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.04600	0.05000	800
29/03/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.61500	0.60300	0
29/03/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.13300	0.13800	200
29/03/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.70200	0.69100	0
29/03/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.10400	0.10800	2,800
29/03/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.87300	0.86100	0
29/03/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.08300	0.08600	3,000
29/03/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.05200	1.03900	0
29/03/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.07800	0.08100	0
29/03/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.09700	1.08400	0
29/03/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.07400	0.07700	0
29/03/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.14300	1.13000	0
29/03/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.48000	1.47900	0
29/03/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.44800	1.43200	0
29/03/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.46300	1.46300	0
29/03/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.48100	1.46600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.44600	1.44600	0
29/03/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.51400	1.49900	0
29/03/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	7.03120	7.04720	0
29/03/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.14932	0.15903	0
29/03/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.21872	0.21203	0
29/03/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.27799	0.28783	0
29/03/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.29679	0.29063	0
29/03/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.25934	0.26870	0
29/03/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.32814	0.32150	0
29/03/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.24200	0.25090	0
29/03/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.36080	0.35370	0
29/03/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.06497	0.06997	0
29/03/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.48437	0.47297	60
29/03/2011	£ / R On 19-December-11			Foreign Exchange Future	11.33910	11.38600	452
29/03/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.45100	0.48700	0
29/03/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.13800	0.12700	10
29/03/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.34700	0.36600	0
29/03/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.59200	0.56400	0
29/03/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.33100	0.34900	0
29/03/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.62600	0.59700	0
29/03/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.31500	0.33300	0
29/03/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.66000	0.63100	0
29/03/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.46500	0.48500	0
29/03/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.72600	0.69900	0
29/03/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.44900	0.46800	0
29/03/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.76000	0.73200	0
29/03/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.43300	0.45100	0
29/03/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.79400	0.76500	0
29/03/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.07300	0.08200	0
29/03/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.81000	0.77200	0
29/03/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.06600	0.07500	0
29/03/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.85300	0.81500	0
29/03/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.06000	0.06800	0
29/03/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.89700	0.85800	0
29/03/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.05500	0.06300	0
29/03/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.94200	0.90300	100
29/03/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.18600	0.19700	0
29/03/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.08100	1.04500	200
29/03/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.30100	0.31500	0
29/03/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.16200	1.12900	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08550	0.08640	70
29/03/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01559	0.01648	0
29/03/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00009	0.00008	0
29/03/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00936	0.01023	0
29/03/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00016	0.00013	0
29/03/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00693	0.00765	0
29/03/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00143	0.00125	0
29/03/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00225	0.00273	0
29/03/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00305	0.00263	0
29/03/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00262	0.00296	0
29/03/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00712	0.00656	0
29/03/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00043	0.00055	0
29/03/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01123	0.01045	0
29/03/2011	€ / R On 19-December-11			Foreign Exchange Future	9.96500	10.01110	300
29/03/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.50300	0.53400	0
29/03/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.24700	0.23300	0
29/03/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.47400	0.50400	0
29/03/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.26800	0.25300	0
29/03/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.44600	0.47600	0
29/03/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.29000	0.27500	0
29/03/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.57400	0.60400	0
29/03/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.35900	0.34300	0
29/03/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.54700	0.57700	0
29/03/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.38200	0.36600	0
29/03/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.52100	0.55000	0
29/03/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.40600	0.38900	0
29/03/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.03300	8.04400	0
29/03/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.55500	0.57900	0
29/03/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.08700	0.08000	0
29/03/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.51800	0.54100	0
29/03/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.10000	0.09200	0
29/03/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.48200	0.50500	0
29/03/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.11400	0.10600	0
29/03/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.30300	1.32600	0
29/03/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.52000	0.53200	0
29/03/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.27500	1.29600	0
29/03/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.54200	0.55200	0
29/03/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.24800	1.26700	0
29/03/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.56500	0.57300	0
29/03/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.17620	7.19910	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.30600	0.32500	0
29/03/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.06500	0.06000	0
29/03/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.26900	0.28700	0
29/03/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.07800	0.07200	0
29/03/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.23400	0.25100	0
29/03/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.09300	0.08600	0
29/03/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.21200	0.22400	0
29/03/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.23600	0.22500	0
29/03/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.19200	0.20300	0
29/03/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.26600	0.25400	0
29/03/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.17400	0.18400	0
29/03/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.29800	0.28500	0
29/03/2011	CHF / R On 19-September-11			Foreign Exchange Future	7.65030	7.70410	0
29/03/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.54100	0.58700	0
29/03/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.05600	0.04900	0
29/03/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.50000	0.54500	0
29/03/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.06500	0.05700	0
29/03/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.46000	0.50400	0
29/03/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.07500	0.06600	0
29/03/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.34600	0.37600	0
29/03/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.29600	0.27200	0
29/03/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.32100	0.35100	0
29/03/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.32100	0.29700	0
29/03/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.30000	0.32600	0
29/03/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.35000	0.32200	0
29/03/2011	RAIN On 13-June-11			Foreign Exchange Future	13,888.65000	13,951.36000	0
29/03/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	388.70000	451.40000	0
29/03/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	388.70000	451.40000	0
29/03/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.10000	0.00000	0
29/03/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	388.60000	451.40000	0
29/03/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.10000	0
29/03/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.07800	1.07990	0
29/03/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.06430	0.06660	0
29/03/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00550	0.00530	0
29/03/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.05640	0.05790	0
29/03/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.02840	0.02800	0
29/03/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.03520	0.03620	0
29/03/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.05720	0.05630	0
29/03/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.02230	0.02290	0

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29/03/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.09430	0.09300	0
<b>Futures Open Interest</b>							<b>540,478.00</b>
<b>Options Open Interest</b>							<b>91,870.00</b>
<b>Total</b>							<b>632,348.00</b>