



Currency Futures & Options Weekly Statistics

From: 20/06/2011 To: 21/06/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.10430	9.09780	0
20/06/2011	\$ / R On 19-September-11	6.55	C	Foreign Exchange Future	0.40300	0.40300	0
20/06/2011	\$ / R On 19-September-11	6.55	P	Foreign Exchange Future	0.08500	0.09100	5,940
20/06/2011	\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.36800	0.36800	6,060
20/06/2011	\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.10000	0.10600	0
20/06/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.30200	0.30300	0
20/06/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.13400	0.14100	5,000
20/06/2011	\$ / R On 19-December-11	6.75	C	Foreign Exchange Future	0.41600	0.41700	6,425
20/06/2011	\$ / R On 19-December-11	6.75	P	Foreign Exchange Future	0.20400	0.21000	0
20/06/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.24300	0.24500	0
20/06/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.17500	0.18300	10,000
20/06/2011	\$ / R On 19-September-11	6.85	C	Foreign Exchange Future	0.21600	0.21900	1,980
20/06/2011	\$ / R On 19-September-11	6.85	P	Foreign Exchange Future	0.19800	0.20700	0
20/06/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.19600	0.19900	5,250
20/06/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.22800	0.23700	10,000
20/06/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.41400	0.41300	0
20/06/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.33800	0.34200	0
20/06/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.40700	0.40700	0
20/06/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.34500	0.35000	1,000
20/06/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.39000	0.38900	0
20/06/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.36400	0.36800	0
20/06/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.37000	0.36900	0
20/06/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.39400	0.39800	0
20/06/2011	\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.13300	0.13600	6,060
20/06/2011	\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.36500	0.37400	0
20/06/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.58000	0.57800	13,000
20/06/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.44900	0.45200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.55700	0.55500	0
20/06/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.47600	0.47900	0
20/06/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.53500	0.53300	0
20/06/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.50400	0.50700	0
20/06/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.51600	0.51400	11,000
20/06/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.53500	0.53800	0
20/06/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.18600	0.18800	0
20/06/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.57400	0.58100	0
20/06/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.17400	0.17700	0
20/06/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.61200	0.62000	0
20/06/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.06900	0.07200	10,000
20/06/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.65100	0.66000	0
20/06/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.05400	0.05600	200
20/06/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.78600	0.79400	0
20/06/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.49800	0.49600	0
20/06/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.75900	0.76200	0
20/06/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.48200	0.48100	0
20/06/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.79300	0.79700	0
20/06/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.46800	0.46600	0
20/06/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.82900	0.83200	0
20/06/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.03900	0.04100	2,800
20/06/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.97100	0.97900	0
20/06/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.25000	1.24500	200
20/06/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.87800	0.87900	0
20/06/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.02700	0.02900	0
20/06/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.20900	1.21700	0
20/06/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.02500	0.02700	0
20/06/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.25700	1.26500	0
20/06/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.08400	1.08000	0
20/06/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.16200	1.16400	0
20/06/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.06700	1.06300	0
20/06/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.19500	1.19700	0
20/06/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.05100	1.04700	0
20/06/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.22900	1.23100	0
20/06/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.42800	1.42500	0
20/06/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.47400	1.47700	0
20/06/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.41200	1.40800	0
20/06/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.50800	1.51000	0
20/06/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.39600	1.39200	0
20/06/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.54200	1.54400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00400	0.00400	0
20/06/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.93600	2.94200	0
20/06/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	6.96250	6.95670	5
20/06/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.30929	0.31145	0
20/06/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.29679	0.30475	0
20/06/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.28980	0.29210	0
20/06/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.32730	0.33540	0
20/06/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.27159	0.27401	0
20/06/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.35909	0.36731	0
20/06/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.13299	0.13610	0
20/06/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.36489	0.37360	0
20/06/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.12083	0.12393	0
20/06/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.40273	0.41143	0
20/06/2011	£ / R On 18-June-12			Foreign Exchange Future	11.56870	11.52900	0
20/06/2011	£ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.70600	0.67800	0
20/06/2011	£ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.08100	0.09300	3,600
20/06/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.39800	0.37900	0
20/06/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.22300	0.24400	1,200
20/06/2011	£ / R On 19-September-11	11.00	C	Foreign Exchange Future	0.37000	0.35200	3,455
20/06/2011	£ / R On 19-September-11	11.00	P	Foreign Exchange Future	0.24500	0.26700	0
20/06/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.27500	0.26300	1,200
20/06/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.35000	0.37800	0
20/06/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.57400	0.55900	0
20/06/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.56200	0.58600	0
20/06/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.55400	0.53900	0
20/06/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.59200	0.61600	0
20/06/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.53400	0.52000	0
20/06/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.62200	0.64700	0
20/06/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.16200	0.15400	0
20/06/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.58700	0.61900	0
20/06/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.33600	0.32800	0
20/06/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.67100	0.70300	0
20/06/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.32100	0.31300	0
20/06/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.70600	0.73800	0
20/06/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.30700	0.29900	0
20/06/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.74200	0.77400	0
20/06/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.59900	0.58900	0
20/06/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.83000	0.86000	0
20/06/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.58200	0.57200	0
20/06/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.86300	0.89300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.56500	0.55600	0
20/06/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.89600	0.92700	0
20/06/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.06700	0.06400	0
20/06/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.04200	1.07900	200
20/06/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.19400	0.19000	0
20/06/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.12900	1.16500	250
20/06/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.08690	0.08700	0
20/06/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.01698	0.01708	0
20/06/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00008	0.00008	0
20/06/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.00822	0.00832	0
20/06/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00132	0.00132	0
20/06/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00342	0.00349	0
20/06/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00652	0.00649	0
20/06/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/06/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41440	11.41430	0
20/06/2011	€ / R On 19-March-12			Foreign Exchange Future	10.02600	10.01670	5,000
20/06/2011	€ / R On 19-September-11	9.30	C	Foreign Exchange Future	0.57500	0.56900	0
20/06/2011	€ / R On 19-September-11	9.30	P	Foreign Exchange Future	0.07100	0.07600	4,110
20/06/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.36400	0.36200	0
20/06/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.16000	0.16900	1,370
20/06/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.33400	0.33200	0
20/06/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.18000	0.18900	0
20/06/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.30500	0.30500	0
20/06/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.20100	0.21200	0
20/06/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.45900	0.45700	0
20/06/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.29700	0.30600	0
20/06/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.43300	0.43000	0
20/06/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.32100	0.32900	0
20/06/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.40700	0.40500	0
20/06/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.34500	0.35400	0
20/06/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.46400	0.46100	0
20/06/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.48800	0.49400	0
20/06/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.44500	0.44200	0
20/06/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.51900	0.52500	0
20/06/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.42600	0.42400	0
20/06/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.55000	0.55700	0
20/06/2011	€ / R On 19-September-11	10.25	C	Foreign Exchange Future	0.11400	0.11600	4,110
20/06/2011	€ / R On 19-September-11	10.25	P	Foreign Exchange Future	0.56000	0.57300	0
20/06/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.08700	0.08900	3,590
20/06/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.68300	0.69600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.18280	8.20620	0
20/06/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.64600	0.66400	0
20/06/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.04700	0.04500	0
20/06/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.60400	0.62200	0
20/06/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.05500	0.05300	0
20/06/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.56400	0.58200	0
20/06/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.06500	0.06300	0
20/06/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.29600	0.30800	0
20/06/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.27500	0.26500	0
20/06/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.37100	1.39000	0
20/06/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.43800	0.43400	0
20/06/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.34300	1.36100	0
20/06/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.46000	0.45500	0
20/06/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.31600	1.33400	0
20/06/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.48300	0.47800	0
20/06/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.12600	0.13500	0
20/06/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.42700	0.41600	0
20/06/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.07110	7.07230	0
20/06/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.19800	0.20500	0
20/06/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.32700	0.33300	0
20/06/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.18100	0.18800	0
20/06/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.36000	0.36600	0
20/06/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.16600	0.17300	0
20/06/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.39500	0.40100	0
20/06/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.03110	0.03200	22,388
20/06/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.10910	0.10720	21,898
20/06/2011	CHF / R On 19-December-11			Foreign Exchange Future	8.28700	8.22320	50
20/06/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.62400	0.57600	0
20/06/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.05700	0.07200	0
20/06/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.58300	0.53700	0
20/06/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.06600	0.08300	0
20/06/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.54400	0.50000	0
20/06/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.07700	0.09600	0
20/06/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.38100	0.35600	0
20/06/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.34400	0.38300	0
20/06/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.35900	0.33700	0
20/06/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.37200	0.41400	0
20/06/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.33900	0.31900	0
20/06/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.40200	0.44600	0
20/06/2011	RAIN On 19-September-11			Foreign Exchange Future	13,954.05000	13,944.06000	0

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20/06/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.08060	1.08060	0
20/06/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.06090	0.06190	0
20/06/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.03030	0.03130	0
20/06/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.03900	0.03990	0
20/06/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.05840	0.05930	0
20/06/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.02510	0.02580	0
20/06/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.09450	0.09520	0
21/06/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.07070	9.10430	0
21/06/2011	\$ / R On 19-September-11	6.55	C	Foreign Exchange Future	0.37600	0.40300	0
21/06/2011	\$ / R On 19-September-11	6.55	P	Foreign Exchange Future	0.09300	0.08500	8,880
21/06/2011	\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.34100	0.36800	6,060
21/06/2011	\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.10800	0.10000	0
21/06/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.27800	0.30200	0
21/06/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.14500	0.13400	5,980
21/06/2011	\$ / R On 19-December-11	6.75	C	Foreign Exchange Future	0.39200	0.41600	6,425
21/06/2011	\$ / R On 19-December-11	6.75	P	Foreign Exchange Future	0.21500	0.20400	0
21/06/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.22200	0.24300	980
21/06/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.18900	0.17500	10,000
21/06/2011	\$ / R On 19-September-11	6.85	C	Foreign Exchange Future	0.19700	0.21600	1,980
21/06/2011	\$ / R On 19-September-11	6.85	P	Foreign Exchange Future	0.21400	0.19800	0
21/06/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.17900	0.19600	5,250
21/06/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.24600	0.22800	10,000
21/06/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.39300	0.41400	0
21/06/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.35300	0.33800	0
21/06/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.38600	0.40700	0
21/06/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.36000	0.34500	1,000
21/06/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.37000	0.39000	0
21/06/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.38000	0.36400	0
21/06/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.35000	0.37000	0
21/06/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.41000	0.39400	0
21/06/2011	\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.12000	0.13300	6,060
21/06/2011	\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.38700	0.36500	0
21/06/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.55600	0.58000	13,000
21/06/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.46300	0.44900	0
21/06/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.53400	0.55700	0
21/06/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.49100	0.47600	0
21/06/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.51300	0.53500	0
21/06/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.52000	0.50400	0
21/06/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.49400	0.51600	11,000
21/06/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.55100	0.53500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.17300	0.18600	0
21/06/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.59600	0.57400	0
21/06/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.16200	0.17400	0
21/06/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.63500	0.61200	0
21/06/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.06200	0.06900	10,000
21/06/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.67900	0.65100	0
21/06/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.04800	0.05400	200
21/06/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.81500	0.78600	0
21/06/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.47800	0.49800	0
21/06/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.77600	0.75900	0
21/06/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.46300	0.48200	0
21/06/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.81100	0.79300	0
21/06/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.44900	0.46800	0
21/06/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.84700	0.82900	0
21/06/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.03500	0.03900	2,800
21/06/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	1.00200	0.97100	0
21/06/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.22300	1.25000	200
21/06/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.88400	0.87800	0
21/06/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.02400	0.02700	0
21/06/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.24100	1.20900	0
21/06/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.02200	0.02500	0
21/06/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.28900	1.25700	0
21/06/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.06100	1.08400	0
21/06/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.17200	1.16200	0
21/06/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.04400	1.06700	0
21/06/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.20500	1.19500	0
21/06/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.02800	1.05100	0
21/06/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.23900	1.22900	0
21/06/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.40200	1.42800	0
21/06/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.48100	1.47400	0
21/06/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.38600	1.41200	0
21/06/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.51500	1.50800	0
21/06/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.37000	1.39600	0
21/06/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.54900	1.54200	0
21/06/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00400	0.00400	0
21/06/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.97100	2.93600	0
21/06/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	6.92700	6.96250	15
21/06/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.28988	0.30929	0
21/06/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.31288	0.29679	0
21/06/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.27133	0.28980	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.34433	0.32730	0
21/06/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.25404	0.27159	0
21/06/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.37704	0.35909	0
21/06/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.12007	0.13299	0
21/06/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.38697	0.36489	0
21/06/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.10891	0.12083	0
21/06/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.42581	0.40273	0
21/06/2011	£ / R On 18-June-12			Foreign Exchange Future	11.51210	11.56870	0
21/06/2011	£ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.66100	0.70600	0
21/06/2011	£ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.08900	0.08100	5,490
21/06/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.42100	0.00000	0
21/06/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.19900	0.00000	630
21/06/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.36400	0.39800	0
21/06/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.24200	0.22300	1,200
21/06/2011	£ / R On 19-September-11	11.00	C	Foreign Exchange Future	0.33700	0.37000	3,455
21/06/2011	£ / R On 19-September-11	11.00	P	Foreign Exchange Future	0.26500	0.24500	0
21/06/2011	£ / R On 19-September-11	11.10	C	Foreign Exchange Future	0.28800	0.00000	630
21/06/2011	£ / R On 19-September-11	11.10	P	Foreign Exchange Future	0.31600	0.00000	0
21/06/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.24800	0.27500	1,200
21/06/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.37600	0.35000	0
21/06/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.54700	0.57400	0
21/06/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.59000	0.56200	0
21/06/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.52800	0.55400	0
21/06/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.62100	0.59200	0
21/06/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.50900	0.53400	0
21/06/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.65200	0.62200	0
21/06/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.14500	0.16200	0
21/06/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.62300	0.58700	0
21/06/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.31200	0.33600	0
21/06/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.70100	0.67100	0
21/06/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.29700	0.32100	0
21/06/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.73600	0.70600	0
21/06/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.28400	0.30700	0
21/06/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.77300	0.74200	0
21/06/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.57200	0.59900	0
21/06/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.86000	0.83000	0
21/06/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.55500	0.58200	0
21/06/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.89300	0.86300	0
21/06/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.53900	0.56500	0
21/06/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.92700	0.89600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.06000	0.06700	0
21/06/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.08800	1.04200	200
21/06/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.17800	0.19400	0
21/06/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.16700	1.12900	250
21/06/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.08660	0.08690	0
21/06/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.01668	0.01698	0
21/06/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00008	0.00008	0
21/06/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.00799	0.00822	0
21/06/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00139	0.00132	0
21/06/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00330	0.00342	0
21/06/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00670	0.00652	0
21/06/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41470	11.41440	0
21/06/2011	€ / R On 19-March-12			Foreign Exchange Future	10.01820	10.02600	5,000
21/06/2011	€ / R On 19-September-11	9.30	C	Foreign Exchange Future	0.56700	0.57500	0
21/06/2011	€ / R On 19-September-11	9.30	P	Foreign Exchange Future	0.07000	0.07100	6,195
21/06/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.35600	0.36400	0
21/06/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.15900	0.16000	2,065
21/06/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.32700	0.33400	0
21/06/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.18000	0.18000	0
21/06/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.29800	0.30500	0
21/06/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.20100	0.20100	0
21/06/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.44700	0.45900	0
21/06/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.29200	0.29700	0
21/06/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.42100	0.43300	0
21/06/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.31600	0.32100	0
21/06/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.39600	0.40700	0
21/06/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.34100	0.34500	0
21/06/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.45100	0.46400	0
21/06/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.48300	0.48800	0
21/06/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.43200	0.44500	0
21/06/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.51400	0.51900	0
21/06/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.41300	0.42600	0
21/06/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.54500	0.55000	0
21/06/2011	€ / R On 19-September-11	10.25	C	Foreign Exchange Future	0.10600	0.11400	6,195
21/06/2011	€ / R On 19-September-11	10.25	P	Foreign Exchange Future	0.55900	0.56000	0
21/06/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.07800	0.08700	3,590
21/06/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.68100	0.68300	0
21/06/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.17560	8.18280	0
21/06/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.63300	0.64600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.04800	0.04700	0
21/06/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.59200	0.60400	0
21/06/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.05700	0.05500	0
21/06/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.55200	0.56400	0
21/06/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.06700	0.06500	0
21/06/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.28500	0.29600	0
21/06/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.27800	0.27500	0
21/06/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.36900	1.37100	0
21/06/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.44300	0.43800	0
21/06/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.34100	1.34300	0
21/06/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.46500	0.46000	0
21/06/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.31400	1.31600	0
21/06/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.48800	0.48300	0
21/06/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.12100	0.12600	0
21/06/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.43600	0.42700	0
21/06/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.09230	7.07110	0
21/06/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.20300	0.19800	0
21/06/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.31100	0.32700	0
21/06/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.18600	0.18100	0
21/06/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.34400	0.36000	0
21/06/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.17100	0.16600	0
21/06/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.37900	0.39500	0
21/06/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.03300	0.03110	22,388
21/06/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.10060	0.10910	21,898
21/06/2011	CHF / R On 19-December-11			Foreign Exchange Future	8.22250	8.28700	50
21/06/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.56900	0.62400	0
21/06/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.06600	0.05700	0
21/06/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.53000	0.58300	0
21/06/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.07700	0.06600	0
21/06/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.49200	0.54400	0
21/06/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.08900	0.07700	0
21/06/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.34800	0.38100	0
21/06/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.37600	0.34400	0
21/06/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.32900	0.35900	0
21/06/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.40700	0.37200	0
21/06/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.31100	0.33900	0
21/06/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.43900	0.40200	0
21/06/2011	RAIN On 19-September-11			Foreign Exchange Future	13,915.92000	13,954.05000	0
21/06/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.07660	1.08060	0
21/06/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.05810	0.06090	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.03150	0.03030	0
21/06/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.03690	0.03900	0
21/06/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.06030	0.05840	0
21/06/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.02370	0.02510	0
21/06/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.09710	0.09450	0
Futures Open Interest							625,533.00
Options Open Interest							180,199.00
Total							805,732.00