



# Currency Futures & Options Weekly Statistics

From: 18/07/2011 To: 18/07/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.32110	9.23230	0
18/07/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.35800	1.27000	0
18/07/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00000	0.00100	0
18/07/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.30800	1.22000	0
18/07/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00000	0.00100	0
18/07/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	1.25800	1.17000	0
18/07/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00000	0.00100	0
18/07/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.30900	1.22100	0
18/07/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00700	0.00900	0
18/07/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	1.21200	1.12400	0
18/07/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.01000	0.01200	0
18/07/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.16300	1.07600	0
18/07/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.01100	0.01400	0
18/07/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	1.01900	0.93600	0
18/07/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.01700	0.02400	5,000
18/07/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.92700	0.84700	0
18/07/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.02500	0.03500	0
18/07/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	0.88200	0.80300	0
18/07/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.03000	0.04100	0
18/07/2011	\$ / R On 19-December-11	6.35	C	Foreign Exchange Future	0.83800	0.76100	0
18/07/2011	\$ / R On 19-December-11	6.35	P	Foreign Exchange Future	0.03600	0.04900	0
18/07/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.79500	0.71900	0
18/07/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.04300	0.05700	0
18/07/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.75300	0.67800	0
18/07/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.05100	0.06600	0
18/07/2011	\$ / R On 19-September-11	6.55	C	Foreign Exchange Future	0.53500	0.45900	0
18/07/2011	\$ / R On 19-September-11	6.55	P	Foreign Exchange Future	0.02700	0.04000	8,880

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	0.75800	0.69100	0
18/07/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.11000	0.13400	0
18/07/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.72200	0.65600	0
18/07/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.12400	0.14900	0
18/07/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.68600	0.62200	0
18/07/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.13800	0.16500	0
18/07/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.65200	0.59000	0
18/07/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.15400	0.18300	0
18/07/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.61900	0.55800	0
18/07/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.17100	0.20100	0
18/07/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.58600	0.52800	0
18/07/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.18800	0.22100	0
18/07/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.55500	0.00000	0
18/07/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.20700	0.00000	0
18/07/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.23700	0.18600	0
18/07/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.12900	0.16700	0
18/07/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.50500	0.45100	0
18/07/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.24300	0.28000	0
18/07/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.49700	0.44400	0
18/07/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.24900	0.28700	1,000
18/07/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.47700	0.42500	0
18/07/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.26500	0.30400	0
18/07/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.46900	0.41800	0
18/07/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.27100	0.31100	0
18/07/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.45000	0.40000	0
18/07/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.28800	0.32900	0
18/07/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.44300	0.39300	0
18/07/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.29500	0.33600	0
18/07/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.66100	0.61000	13,000
18/07/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.35500	0.39500	0
18/07/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.63500	0.58500	0
18/07/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.37900	0.42000	0
18/07/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.61000	0.56200	0
18/07/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.40400	0.44700	0
18/07/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.58700	0.54000	11,000
18/07/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.43100	0.47500	0
18/07/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.33300	0.30000	0
18/07/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.43500	0.49300	0
18/07/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.31600	0.28500	0
18/07/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.46800	0.52800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.30000	0.27000	0
18/07/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.50200	0.56300	0
18/07/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.18100	0.15800	500
18/07/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.52900	0.59600	0
18/07/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.27100	0.24400	0
18/07/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.57300	0.63700	0
18/07/2011	\$ / R On 19-December-11	7.60	C	Foreign Exchange Future	0.15900	0.13900	0
18/07/2011	\$ / R On 19-December-11	7.60	P	Foreign Exchange Future	0.60700	0.67700	0
18/07/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.54900	0.51300	0
18/07/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.64000	0.69500	0
18/07/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.53200	0.49700	0
18/07/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.67300	0.72900	0
18/07/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.51500	0.48100	0
18/07/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.70600	0.76300	0
18/07/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.21200	0.19100	0
18/07/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.76400	0.83400	0
18/07/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.20200	0.18300	0
18/07/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.80400	0.87600	0
18/07/2011	\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.19300	0.17400	0
18/07/2011	\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.84500	0.91700	0
18/07/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.18400	0.16600	0
18/07/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	0.88600	0.95900	0
18/07/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.30500	1.25800	200
18/07/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.78100	0.82300	0
18/07/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.16800	0.15200	0
18/07/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.97000	1.04500	0
18/07/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.01900	0.01600	0
18/07/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.06100	1.14700	0
18/07/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.15400	0.13900	0
18/07/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	1.05600	1.13200	0
18/07/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.14700	0.13400	0
18/07/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	1.09900	1.17700	0
18/07/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.13500	0.12300	0
18/07/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.18700	1.26600	0
18/07/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.13000	0.11800	0
18/07/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.23200	1.31100	0
18/07/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.13100	1.09000	0
18/07/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.05700	1.10500	0
18/07/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.11300	1.07300	0
18/07/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.08900	1.13800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.09600	1.05600	0
18/07/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.12200	1.17100	0
18/07/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.51500	1.47100	0
18/07/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.34400	1.38900	0
18/07/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.49700	1.45400	0
18/07/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.37600	1.42200	0
18/07/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.47900	1.43700	0
18/07/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.40800	1.45500	0
18/07/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00100	0.00100	0
18/07/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.74300	2.83200	0
18/07/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	7.15170	7.06210	15
18/07/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.39544	0.34200	0
18/07/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.19374	0.22990	0
18/07/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.36703	0.31595	0
18/07/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.21533	0.25385	0
18/07/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.34003	0.29132	0
18/07/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.23833	0.27922	0
18/07/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.16225	0.13116	0
18/07/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.20435	0.26196	0
18/07/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.14438	0.11668	0
18/07/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.23648	0.29748	0
18/07/2011	\$ / R MAXI On 19-September-11	7.20	C	Foreign Exchange Future	0.12845	0.10383	50
18/07/2011	\$ / R MAXI On 19-September-11	7.20	P	Foreign Exchange Future	0.27055	0.33463	0
18/07/2011	£ / R On 18-June-12			Foreign Exchange Future	11.73040	11.65880	0
18/07/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	1.01600	0.95300	0
18/07/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.08300	0.08900	0
18/07/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.69200	0.63400	0
18/07/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.04800	0.05900	0
18/07/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	0.85900	0.79900	0
18/07/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.12600	0.13500	0
18/07/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	0.60800	0.55300	0
18/07/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.06400	0.07800	0
18/07/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.52900	0.47700	0
18/07/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.08500	0.10200	630
18/07/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.92100	0.87200	0
18/07/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.24400	0.26600	0
18/07/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.45400	0.40500	0
18/07/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.11000	0.13000	1,200
18/07/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.85600	0.80900	0
18/07/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.27900	0.30300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.79400	0.75000	0
18/07/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.31700	0.34400	0
18/07/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.32200	0.28000	0
18/07/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.17800	0.20500	0
18/07/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.29200	0.25300	1,200
18/07/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.19800	0.22800	0
18/07/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.26500	0.23100	0
18/07/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.22100	0.25600	0
18/07/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.47400	0.42600	0
18/07/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.34100	0.36200	0
18/07/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	0.65300	0.61300	0
18/07/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.42600	0.45700	0
18/07/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.62700	0.58900	0
18/07/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.45000	0.48300	0
18/07/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.60200	0.56400	0
18/07/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.47500	0.50800	0
18/07/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.57800	0.54100	0
18/07/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.50100	0.53500	0
18/07/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.55400	0.52100	0
18/07/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.52700	0.56500	0
18/07/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.34200	0.30700	0
18/07/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.50900	0.54300	0
18/07/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.32500	0.29100	0
18/07/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.54200	0.57700	0
18/07/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.49200	0.46400	0
18/07/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.61500	0.65800	0
18/07/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.29200	0.26100	0
18/07/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.60900	0.64700	0
18/07/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.62500	0.58900	0
18/07/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.69500	0.73000	0
18/07/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.60600	0.57100	0
18/07/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.72600	0.76200	0
18/07/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.58700	0.55400	0
18/07/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.75700	0.79500	0
18/07/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.05100	0.04500	0
18/07/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.85700	0.92000	200
18/07/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.18100	0.16000	0
18/07/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.94800	0.99600	250
18/07/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.31200	0.29400	0
18/07/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	1.03500	1.08800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.09050	0.08940	0
18/07/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.02057	0.01948	0
18/07/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00007	0.00008	0
18/07/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.01140	0.01048	0
18/07/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00090	0.00108	0
18/07/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00516	0.00464	0
18/07/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00466	0.00524	0
18/07/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/07/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41080	11.41180	0
18/07/2011	€ / R On 19-March-12			Foreign Exchange Future	10.10170	10.04170	8,503
18/07/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.17000	1.11700	0
18/07/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.06800	0.07500	0
18/07/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.12600	1.07300	0
18/07/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.07400	0.08100	0
18/07/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	0.76900	0.72600	0
18/07/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.08100	0.09500	0
18/07/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	0.69200	0.65100	0
18/07/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.10400	0.12000	0
18/07/2011	€ / R On 19-December-11	9.55	C	Foreign Exchange Future	0.58500	0.54800	0
18/07/2011	€ / R On 19-December-11	9.55	P	Foreign Exchange Future	0.14700	0.16700	0
18/07/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.36900	0.33200	0
18/07/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.08900	0.10800	2,065
18/07/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.33400	0.29800	0
18/07/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.10400	0.12400	0
18/07/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.30100	0.26700	0
18/07/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.12100	0.14300	0
18/07/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.45900	0.42700	0
18/07/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.22100	0.24600	0
18/07/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.59300	0.55800	0
18/07/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.29100	0.31600	0
18/07/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.40400	0.37300	0
18/07/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.26600	0.29200	0
18/07/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.53800	0.50600	0
18/07/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.33600	0.36400	0
18/07/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.33000	0.30800	0
18/07/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.34200	0.37700	0
18/07/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.46200	0.43400	0
18/07/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.41000	0.44200	0
18/07/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.43900	0.41400	0
18/07/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.43700	0.47200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.42000	0.39600	0
18/07/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.46800	0.50400	0
18/07/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.38300	0.36100	0
18/07/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.53100	0.56900	0
18/07/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.05500	0.05000	3,590
18/07/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.57500	0.62600	0
18/07/2011	€ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.04300	0.03900	0
18/07/2011	€ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.66300	0.71500	0
18/07/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.03800	0.03400	0
18/07/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.70800	0.76000	0
18/07/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.27900	0.26400	0
18/07/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.77700	0.82200	0
18/07/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.02900	0.02600	0
18/07/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.79900	0.85200	0
18/07/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.46000	8.44090	0
18/07/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.25800	1.21800	0
18/07/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01200	0.01300	0
18/07/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.83700	0.80000	0
18/07/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.01600	0.01900	0
18/07/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.79100	0.75500	0
18/07/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.02000	0.02400	0
18/07/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.74500	0.71000	0
18/07/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.02400	0.02900	0
18/07/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.66100	0.62100	0
18/07/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.00900	0.01000	0
18/07/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.61300	0.57400	0
18/07/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.01100	0.01300	0
18/07/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.58700	0.55400	0
18/07/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.09100	0.09900	0
18/07/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.55000	0.51800	0
18/07/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.10400	0.11300	0
18/07/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.34200	0.30800	0
18/07/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.04000	0.04700	0
18/07/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.30200	0.26900	0
18/07/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.05000	0.05800	0
18/07/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.41300	0.38400	0
18/07/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.16700	0.17900	0
18/07/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.58700	1.57200	0
18/07/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.37700	0.38100	0
18/07/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.54900	1.53400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.38900	0.39300	0
18/07/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.51000	1.49600	0
18/07/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.40000	0.40500	0
18/07/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.29900	0.27300	0
18/07/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.25300	0.26800	0
18/07/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.27400	0.25200	0
18/07/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.27800	0.29700	0
18/07/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.17500	0.16000	0
18/07/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.25400	0.27900	0
18/07/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.07800	0.06700	0
18/07/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.22600	0.25600	0
18/07/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.17000	0.15400	0
18/07/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.47400	0.49900	0
18/07/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.01800	0.01600	0
18/07/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.56600	0.60500	0
18/07/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.01500	0.01300	0
18/07/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.61300	0.65200	0
18/07/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.01300	0.01100	0
18/07/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.66100	0.70000	0
18/07/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00900	0.00800	0
18/07/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.75700	0.79700	0
18/07/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.40980	7.35600	0
18/07/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.73200	0.68000	0
18/07/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.00500	0.00600	0
18/07/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.65200	0.60400	0
18/07/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.04200	0.04800	0
18/07/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.61000	0.56300	0
18/07/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.05000	0.05700	0
18/07/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.56900	0.52300	0
18/07/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.05900	0.06700	0
18/07/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.35000	0.31200	0
18/07/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.14000	0.15600	0
18/07/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.31900	0.28300	0
18/07/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.15900	0.17700	0
18/07/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.28900	0.25500	0
18/07/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.17900	0.19900	0
18/07/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.23500	0.20900	0
18/07/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.22500	0.25300	0
18/07/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.21500	0.19000	0
18/07/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.25500	0.28400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.06500	0.04900	0
18/07/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.28800	0.32500	0
18/07/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.16300	0.14300	0
18/07/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.35300	0.38700	0
18/07/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.14900	0.13000	0
18/07/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.38900	0.42400	0
18/07/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.03100	0.02300	0
18/07/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.45400	0.49900	0
18/07/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.02600	0.01900	0
18/07/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.49900	0.54500	0
18/07/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.02100	0.01500	0
18/07/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.54400	0.59100	0
18/07/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.01400	0.01000	0
18/07/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.63700	0.68600	0
18/07/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.01920	0.02620	22,388
18/07/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.17680	0.14580	21,898
18/07/2011	CHF / R On 19-December-11			Foreign Exchange Future	8.75780	8.66740	50
18/07/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	1.04000	0.95400	0
18/07/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.00800	0.01000	0
18/07/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.13600	1.04900	0
18/07/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.02800	0.03200	0
18/07/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.94300	0.86000	0
18/07/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.01100	0.01600	0
18/07/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.04100	0.96100	0
18/07/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.03300	0.04400	0
18/07/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	0.84900	0.76800	0
18/07/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.01700	0.02400	0
18/07/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	0.80200	0.72300	0
18/07/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.02000	0.02900	0
18/07/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.91200	0.83600	0
18/07/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.05400	0.06900	0
18/07/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.83100	0.75800	0
18/07/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.07300	0.09100	0
18/07/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.71600	0.64900	0
18/07/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.10800	0.13200	0
18/07/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.64500	0.58200	0
18/07/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.13700	0.16500	0
18/07/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.61200	0.55100	0
18/07/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.15400	0.18400	0
18/07/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.57900	0.52000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.17100	0.20300	0
18/07/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.36100	0.30700	0
18/07/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.12900	0.16300	0
18/07/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.51800	0.46300	0
18/07/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.21000	0.24600	0
18/07/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.48900	0.43600	0
18/07/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.23100	0.26900	0
18/07/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.46100	0.41100	0
18/07/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.25300	0.29400	0
18/07/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.43500	0.38600	0
18/07/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.27700	0.31900	0
18/07/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.38500	0.34300	0
18/07/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.32700	0.37600	0
18/07/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.34200	0.30500	0
18/07/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.38400	0.43800	0
18/07/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.14600	0.12400	0
18/07/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.36400	0.43000	0
18/07/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.30500	0.27200	0
18/07/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.44700	0.50500	0
18/07/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.28700	0.25600	0
18/07/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.47900	0.53900	0
18/07/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.10600	0.09000	0
18/07/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.47400	0.54600	0
18/07/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.09500	0.08100	0
18/07/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	0.51300	0.58700	0
18/07/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.08600	0.07200	0
18/07/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	0.55400	0.62800	0
18/07/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.22800	0.20400	0
18/07/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.62000	0.68700	0
18/07/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.21600	0.19200	0
18/07/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.65800	0.72500	0
18/07/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.06200	0.05200	0
18/07/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	0.68000	0.75800	0
18/07/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.17200	0.15300	0
18/07/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.81400	0.88600	0
18/07/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.16200	0.14500	0
18/07/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.85400	0.92800	0
18/07/2011	RAIN On 19-September-11			Foreign Exchange Future	14,231.07000	14,107.37000	0
18/07/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.10730	1.09540	0
18/07/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.07490	0.06690	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.01760	0.02150	0
18/07/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.04710	0.04170	0
18/07/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.03980	0.04630	0
18/07/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.02940	0.02600	0
18/07/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.07210	0.08060	0
<b>Futures Open Interest</b>							<b>564,934.00</b>
<b>Options Open Interest</b>							<b>212,499.00</b>
<b>Total</b>							<b>777,433.00</b>