



Currency Futures & Options Monthly Statistics

From: 03/01/2011 To: 03/01/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.69090	6.70950	272,019
03/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00600	0.01000	29,607
03/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00600	0.00900	340
03/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00700	0.01000	0
03/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00300	0.00500	30,000
03/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
03/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.03100	0.03800	29,607
03/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.02700	0.03400	400
03/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.04000	0.04800	0
03/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00300	0.00500	3,000
03/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.01900	0.02400	12,000
03/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.01700	0.02200	871
03/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.01500	0.02000	3,071
03/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.03500	0.04300	10,500
03/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.05200	0.06100	4,780
03/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.02400	0.03000	65
03/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.04600	0.05400	500
03/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.10300	0.11400	3,000
03/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.68600	0.67500	0
03/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.50500	0.49500	0
03/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.73300	0.72100	0
03/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.46100	0.45200	3,000
03/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.59400	0.58400	3,000
03/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.92400	0.91100	0
03/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.87600	0.86300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.82800	0.81500	0
03/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.54900	0.53900	2,571
03/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.26200	0.25500	0
03/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.71200	1.69600	0
03/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.64000	0.62900	0
03/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.80900	3.79100	0
03/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.26600	1.25100	0
03/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.81200	1.79600	0
03/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.36500	1.35000	0
03/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.31500	1.30100	0
03/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.77660	6.79590	60,002
03/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.09800	0.10400	0
03/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.29600	0.31400	0
03/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.09200	0.09800	300
03/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.10500	0.11100	0
03/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.72800	0.71500	0
03/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.81500	0.80200	0
03/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.21900	0.21800	0
03/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.77100	0.75800	0
03/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.86740	6.88640	10,708
03/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.10200	0.10600	0
03/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.09800	0.10200	0
03/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.10700	0.11100	0
03/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.24000	1.22500	0
03/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.33100	1.31600	0
03/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.28500	1.27000	0
03/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.95380	6.97220	16
03/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.28400	0.29500	0
03/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.27200	0.28300	0
03/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.29700	0.30800	0
03/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.64300	0.63600	0
03/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.71800	0.71100	0
03/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.68000	0.67300	0
03/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	8.95030	8.96830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.45300	1.46900	0
03/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.46800	1.48300	0
03/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.43800	1.45400	0
03/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.73800	1.73600	0
03/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.66800	1.66500	0
03/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.70300	1.70100	0
03/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.69090	6.70950	125
03/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.06850	0.07818	0
03/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.05977	0.06899	0
03/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.07854	0.08869	0
03/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.33764	0.32919	0
03/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.41887	0.40949	0
03/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.37760	0.36868	0
03/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.77660	6.79590	0
03/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.17114	0.18049	0
03/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.15905	0.16800	0
03/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.18429	0.19407	0
03/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.40769	0.39817	0
03/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.48245	0.47210	0
03/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.44454	0.43459	0
03/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	10.35190	10.39250	45,246
03/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.01100	0.01400	0
03/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.01000	0.01200	0
03/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.01200	0.01500	0
03/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.02300	0.02700	870
03/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00300	0.00300	870
03/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.00800	0.00900	150
03/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.65600	1.61700	0
03/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	2.20100	2.16100	0
03/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.41000	1.37300	0
03/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	1.12100	1.08500	0
03/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.50800	1.47000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.45900	1.42200	0
03/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	10.47460	10.51620	2,059
03/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.08100	0.08700	0
03/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.07700	0.08300	0
03/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.08500	0.09200	0
03/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.41000	1.37600	0
03/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.50200	1.46700	0
03/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.45600	1.42100	0
03/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	10.60260	10.64390	2,426
03/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.23300	0.24500	0
03/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.22400	0.23500	0
03/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.24300	0.25500	0
03/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	1.09000	1.06100	0
03/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	1.17100	1.14100	0
03/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	1.13000	1.10100	0
03/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	10.72150	10.76290	0
03/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.31700	0.32600	0
03/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.30700	0.31600	0
03/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.32700	0.33700	0
03/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.20600	1.17400	0
03/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.28600	1.25300	0
03/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.24600	1.21300	0
03/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08210	0.08250	731
03/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00114	0.00127	0
03/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00022	0.00026	0
03/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00573	0.00608	0
03/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00063	0.00058	0
03/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01512	0.01476	0
03/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00604	0.00577	0
03/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08320	0.08370	0
03/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00341	0.00364	0
03/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00903	0.00947	0
03/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00130	0.00140	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01310	0.01270	0
03/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00083	0.00077	0
03/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00521	0.00494	0
03/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	8.90760	8.96400	18,024
03/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.01600	0.02100	0
03/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.01400	0.01800	0
03/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.01800	0.02400	0
03/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.03600	0.04500	10,429
03/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00400	0.00500	14,937
03/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00300	0.00400	4,508
03/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00800	0.01000	100
03/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.02800	0.03500	0
03/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.72000	0.67100	3,000
03/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.20000	1.14600	0
03/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.59500	1.54000	0
03/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.49600	1.44100	0
03/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.86000	0.81000	0
03/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.62800	0.58100	0
03/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.95600	0.90400	0
03/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.90800	0.85700	0
03/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.01770	9.07550	5,855
03/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.10600	0.11800	0
03/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.11200	0.12500	0
03/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.09900	0.11100	0
03/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.93100	0.88600	0
03/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.84400	0.80000	0
03/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.88800	0.84300	0
03/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.13420	9.19180	2,364
03/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.22700	0.24600	0
03/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.21600	0.23400	0
03/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.23800	0.25800	0
03/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.70400	0.66600	0
03/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.78200	0.74200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.74300	0.70400	0
03/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.24580	9.30270	0
03/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.29800	0.31800	0
03/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.31000	0.33100	0
03/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.28700	0.30600	0
03/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.89100	0.85300	0
03/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.81400	0.77800	0
03/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.85200	0.81500	0
03/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.75510	6.77410	7,963
03/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.15100	0.16400	0
03/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.11900	0.13200	0
03/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.18500	0.20000	0
03/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.08000	0.07600	0
03/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.11400	0.10800	0
03/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.09600	0.09000	0
03/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.76130	6.78090	925
03/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.25700	0.27600	0
03/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.29100	0.31100	0
03/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.22400	0.24200	0
03/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.16300	0.16100	0
03/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.13000	0.13000	0
03/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.14600	0.14500	0
03/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.76360	6.78300	5,790
03/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.31100	0.32900	0
03/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.34400	0.36300	0
03/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.27800	0.29700	0
03/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.21400	0.21400	0
03/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.18000	0.18000	0
03/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.19700	0.19600	0
03/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.58970	7.59430	0
03/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.99300	0.99700	0
03/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.97200	0.97700	0
03/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.01500	1.01900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.67500	0.67500	0
03/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.73200	0.73300	0
03/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.70300	0.70300	0
03/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	6.74560	6.77840	1,991
03/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.02900	0.03600	0
03/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.02300	0.02900	0
03/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.03600	0.04400	0
03/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.29000	0.26600	0
03/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.37700	0.35100	0
03/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.33300	0.30800	0
03/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.81400	6.84800	0
03/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.15700	0.17800	0
03/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.14000	0.16000	0
03/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.17700	0.19900	0
03/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.21300	0.20100	0
03/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.27600	0.26200	0
03/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.24300	0.23000	0
03/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.14400	7.16650	40
03/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.13800	0.15200	0
03/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.15600	0.17100	0
03/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.12100	0.13400	0
03/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.27700	0.26800	0
03/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.21200	0.20500	0
03/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.24400	0.23600	0
03/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.24410	7.26780	0
03/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.35800	0.37400	0
03/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.33100	0.34700	0
03/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.38600	0.40300	0
03/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.19200	0.18500	0
03/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.23700	0.22900	0
03/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.21400	0.20600	0
03/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,074.32000	13,133.60000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	0.00000	0.00000	0
03/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	0.00000	0.00000	0
03/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	525.70000	466.40000	0
03/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	525.70000	466.40000	0
03/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	525.70000	466.40000	0
03/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,243.56000	13,306.89000	0
03/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
03/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
03/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	256.40000	193.10000	0
03/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	256.50000	193.10000	0
03/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	256.40000	193.10000	0
03/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.01510	1.01770	0
03/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.01150	0.01280	0
03/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.03120	0.03330	0
03/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00460	0.00530	0
03/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.08950	0.08760	0
03/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.01610	0.01560	0
03/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.04640	0.04510	0
03/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.02950	1.03240	0
03/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03060	0.03230	0
03/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.05320	0.05560	0
03/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.01810	0.01930	0
03/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.08860	0.08690	0
03/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.02370	0.02320	0
03/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.05110	0.04990	0
Future Open Interest							436,284.00
Option Open Interest							201,476.00
Grand Total							637,760.00