



Currency Futures & Options Monthly Statistics

From: 01/02/2011 To: 01/02/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.19550	7.22630	218,675
01/02/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00700	0.00900	29,607
01/02/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00600	0.00700	340
01/02/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00900	0.01100	0
01/02/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00100	0.00200	30,000
01/02/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
01/02/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.09600	0.10900	29,607
01/02/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.08000	0.09200	400
01/02/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.13400	0.15000	0
01/02/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
01/02/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.04700	0.05400	12,000
01/02/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.03900	0.04500	871
01/02/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.03200	0.03800	3,071
01/02/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.11300	0.12800	9,600
01/02/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.19200	0.21200	3,280
01/02/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.06700	0.07700	65
01/02/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.16100	0.18000	600
01/02/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.37900	0.40700	8,500
01/02/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.23500	0.21600	0
01/02/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.11600	0.10400	0
01/02/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.27200	0.25100	0
01/02/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.09700	0.08600	3,000
01/02/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.16800	0.15200	3,000
01/02/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.43700	0.41200	0
01/02/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.39400	0.36900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.35200	0.32800	0
01/02/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.13900	0.12400	2,571
01/02/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.03400	0.03100	0
01/02/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.20700	1.17600	0
01/02/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.20100	0.18300	0
01/02/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.30500	3.27400	0
01/02/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.76400	0.73500	0
01/02/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.30600	1.27600	0
01/02/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.86100	0.83100	0
01/02/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.81200	0.78300	0
01/02/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.29310	7.32580	53,982
01/02/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.20100	0.21300	0
01/02/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.18600	0.19700	800
01/02/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.21700	0.23000	0
01/02/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.65000	0.67800	0
01/02/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.30600	0.32300	300
01/02/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.27900	0.00000	500
01/02/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.11800	0.12500	1,000
01/02/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.39400	0.41500	500
01/02/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.08800	0.09400	500
01/02/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.62500	0.59900	0
01/02/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.79500	0.76800	0
01/02/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.23600	0.00000	0
01/02/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.15100	0.13900	0
01/02/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.05700	0.05200	300
01/02/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.21300	0.19700	0
01/02/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.32400	0.30400	1,000
01/02/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.39300	0.37100	0
01/02/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.35800	0.33700	0
01/02/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.40000	7.43490	12,055
01/02/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.17000	0.18100	0
01/02/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.16100	0.17200	0
01/02/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.17900	0.19000	0
01/02/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.22200	0.23500	2,800

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.34800	0.37000	0
01/02/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.34800	0.33500	2,800
01/02/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.77900	0.75500	0
01/02/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.62200	0.60000	0
01/02/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.86100	0.83700	0
01/02/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.82000	0.79600	0
01/02/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.50350	7.54150	190
01/02/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.49700	0.52200	0
01/02/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.52300	0.54900	0
01/02/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.47200	0.49600	0
01/02/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.36900	0.35500	0
01/02/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.32000	0.30800	0
01/02/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.34400	0.33100	0
01/02/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.47860	9.50720	0
01/02/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.66300	1.67400	0
01/02/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.68100	1.69200	0
01/02/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.64500	1.65600	0
01/02/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.41600	1.39900	0
01/02/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.35200	1.33500	0
01/02/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.38400	1.36700	0
01/02/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.19550	7.22630	125
01/02/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.26051	0.28441	0
01/02/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.22499	0.24730	0
01/02/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.29824	0.32354	0
01/02/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.05274	0.04724	0
01/02/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.07949	0.07100	0
01/02/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.06501	0.05811	0
01/02/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.29310	7.32580	20
01/02/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.39370	0.41513	0
01/02/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.36279	0.38291	0
01/02/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.42612	0.44880	0
01/02/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.13302	0.12300	0
01/02/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.16969	0.15711	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.15060	0.13933	0
01/02/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.58630	11.52200	31,993
01/02/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.14200	0.12400	0
01/02/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.12700	0.11100	0
01/02/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.02600	0.02200	870
01/02/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.15800	0.13900	0
01/02/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.29800	0.26100	870
01/02/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.09100	0.07900	150
01/02/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	0.99000	1.05000	0
01/02/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.32200	0.36700	0
01/02/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.16200	0.18900	0
01/02/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.50500	0.55700	0
01/02/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.39100	0.43900	0
01/02/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.35600	0.40200	0
01/02/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.73130	11.67040	2,391
01/02/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.35800	0.33500	0
01/02/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.34000	0.31700	0
01/02/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.37700	0.35300	0
01/02/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	1.05800	1.00900	0
01/02/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.55400	0.51800	10
01/02/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.49700	0.46300	0
01/02/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.31600	0.34300	100
01/02/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.07700	0.08900	10
01/02/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.27300	0.29800	0
01/02/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.44600	0.48300	0
01/02/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.50900	0.54700	0
01/02/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.47700	0.51500	0
01/02/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.88300	11.82680	2,457
01/02/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.74700	0.71500	0
01/02/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.71800	0.68700	0
01/02/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.77600	0.74400	0
01/02/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.66300	0.63300	0
01/02/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.43000	0.45600	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.34300	0.36700	0
01/02/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.38500	0.41000	0
01/02/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.36400	0.38800	0
01/02/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.02610	11.97500	0
01/02/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.85000	0.82400	0
01/02/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.82300	0.79700	0
01/02/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.87700	0.85100	0
01/02/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.45100	0.47600	0
01/02/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.49700	0.52200	0
01/02/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.47400	0.49900	0
01/02/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08810	0.08810	522
01/02/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00260	0.00265	0
01/02/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00026	0.00029	0
01/02/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.01111	0.01112	0
01/02/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00001	0.00002	0
01/02/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.00916	0.00919	0
01/02/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00150	0.00155	0
01/02/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08940	0.08940	573
01/02/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00611	0.00620	0
01/02/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01455	0.01457	0
01/02/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00207	0.00215	0
01/02/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00767	0.00775	0
01/02/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00015	0.00017	0
01/02/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00171	0.00180	0
01/02/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.89500	9.90330	17,115
01/02/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.23200	0.24500	0
01/02/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.20300	0.21500	0
01/02/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.26400	0.27600	0
01/02/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.44800	0.46100	10,429
01/02/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.04600	0.05100	14,937
01/02/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.10500	0.11400	100
01/02/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.36900	0.38200	500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.13700	0.14700	500
01/02/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.03500	0.03900	4,508
01/02/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.31000	0.31100	0
01/02/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.07400	0.07900	3,000
01/02/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.24200	0.24400	0
01/02/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.64000	0.63600	0
01/02/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.55100	0.54800	0
01/02/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.11900	0.12300	0
01/02/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.05300	0.05800	0
01/02/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.15800	0.16200	0
01/02/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.13700	0.14200	0
01/02/2011	€ / R On 13 June 2011			Foreign Exchange Future	10.01700	10.02660	7,278
01/02/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.44300	0.45200	0
01/02/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.41400	0.42200	0
01/02/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.47400	0.48200	0
01/02/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.20700	0.20500	0
01/02/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.24700	0.24500	0
01/02/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.22600	0.22500	0
01/02/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.14520	10.15800	2,463
01/02/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.71500	0.73300	0
01/02/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.74800	0.76600	0
01/02/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.68300	0.70000	0
01/02/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.23800	0.24200	0
01/02/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.20300	0.20800	0
01/02/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.22000	0.22500	0
01/02/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.26660	10.28270	0
01/02/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.76800	0.79200	0
01/02/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.73900	0.76100	0
01/02/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.79900	0.82200	0
01/02/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.28200	0.28900	0
01/02/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.32200	0.32800	0
01/02/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.30100	0.30900	0
01/02/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.21670	7.15420	7,822

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.52600	0.46700	0
01/02/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.47800	0.42000	0
01/02/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.57500	0.51500	0
01/02/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00800	0.01100	0
01/02/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.01100	0.01600	0
01/02/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00900	0.01300	0
01/02/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.23120	7.17020	1,505
01/02/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.62700	0.56900	0
01/02/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.58300	0.52500	0
01/02/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.67200	0.61400	0
01/02/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.04100	0.04400	0
01/02/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.05200	0.05500	0
01/02/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.04600	0.04900	0
01/02/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.24670	7.18640	5,840
01/02/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.67700	0.62700	0
01/02/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.72000	0.67000	0
01/02/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.63500	0.58600	0
01/02/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.08800	0.10000	0
01/02/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.07300	0.08400	0
01/02/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.08000	0.09100	0
01/02/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.04740	7.94420	0
01/02/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.21500	1.15500	0
01/02/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.18600	1.12700	0
01/02/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.24400	1.18400	0
01/02/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.44700	0.49000	0
01/02/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.48900	0.53300	0
01/02/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.46800	0.51100	0
01/02/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.21310	7.23130	1,791
01/02/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.21500	0.23200	0
01/02/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.25400	0.27100	0
01/02/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.17900	0.19500	0
01/02/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.06600	0.06400	0
01/02/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.04100	0.04000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.05200	0.05100	0
01/02/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.29550	7.31530	0
01/02/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.46100	0.47800	0
01/02/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.42200	0.43900	0
01/02/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.50100	0.51900	0
01/02/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.05600	0.05400	0
01/02/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.07700	0.07400	0
01/02/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.06600	0.06300	0
01/02/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.64240	7.68750	1,390
01/02/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.42500	0.46800	0
01/02/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.38300	0.42400	0
01/02/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.46900	0.51200	0
01/02/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.02700	0.02500	0
01/02/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.04100	0.03700	0
01/02/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.03300	0.03100	0
01/02/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.75370	7.80090	0
01/02/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.70500	0.75300	0
01/02/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.66400	0.71100	0
01/02/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.74700	0.79600	0
01/02/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.04300	0.04500	0
01/02/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.06000	0.06000	0
01/02/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.05100	0.05200	0
01/02/2011	RAIN On 14 March 2011			Foreign Exchange Future	14,288.98000	14,304.27000	0
01/02/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	689.00000	704.30000	0
01/02/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	689.00000	704.30000	0
01/02/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	689.00000	704.30000	0
01/02/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,482.36000	14,498.74000	0
01/02/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	982.40000	998.70000	0
01/02/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	982.40000	998.70000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	982.40000	998.80000	0
01/02/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.10000	0
01/02/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.10000	0.00000	0
01/02/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.09090	1.09340	0
01/02/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.04680	0.04900	0
01/02/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01770	0.01910	0
01/02/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.09180	0.09460	0
01/02/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00090	0.00120	0
01/02/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.02680	0.02570	0
01/02/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00590	0.00560	0
01/02/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.10770	1.11000	0
01/02/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.07210	0.07370	0
01/02/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.11230	0.11430	0
01/02/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.04230	0.04350	0
01/02/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.03460	0.03350	0
01/02/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00460	0.00430	0
01/02/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01440	0.01370	0
Future Open Interest							368,187.00
Option Open Interest							216,096.00
Grand Total							584,283.00