



# Currency Futures & Options Weekly Statistics

From: 20/12/2010 To: 21/12/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.16020	9.17810	0
20/12/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.46000	0.47600	0
20/12/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.15500	0.15200	0
20/12/2010	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.22300	0.24100	3,000
20/12/2010	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.15600	0.15400	0
20/12/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.12800	0.13600	4,780
20/12/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.31100	0.29900	3,000
20/12/2010	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.11500	0.12300	500
20/12/2010	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.34800	0.33600	0
20/12/2010	\$ / R On 14-March-11	7.20	C	Foreign Exchange Future	0.10400	0.11100	0
20/12/2010	\$ / R On 14-March-11	7.20	P	Foreign Exchange Future	0.38700	0.37400	2,571
20/12/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.09400	0.10000	10,500
20/12/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.42700	0.41300	3,000
20/12/2010	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.39500	0.40600	0
20/12/2010	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.50700	0.50000	0
20/12/2010	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.37800	0.38900	0
20/12/2010	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.54000	0.53300	0
20/12/2010	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.36300	0.37300	0
20/12/2010	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.57500	0.56700	0
20/12/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.15600	0.16300	0
20/12/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.60100	0.58900	0
20/12/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.14600	0.15300	300
20/12/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.64100	0.62900	0
20/12/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.05300	0.05500	871
20/12/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.68600	0.66800	0
20/12/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.04800	0.05100	3,071
20/12/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.73100	0.71400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.02800	0.02800	0
20/12/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	1.06100	1.04100	0
20/12/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.14800	0.15400	0
20/12/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.04900	1.03700	0
20/12/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.14200	0.14700	0
20/12/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.09300	1.08000	0
20/12/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.13600	0.14100	0
20/12/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.13700	1.12400	0
20/12/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.01600	0.01500	3,000
20/12/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.49900	1.47800	0
20/12/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.01400	0.01300	30,000
20/12/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.59700	1.57600	0
20/12/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.58300	1.59200	0
20/12/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.57300	1.56400	0
20/12/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.56600	1.57600	0
20/12/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.60600	1.59800	0
20/12/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.54900	1.56100	0
20/12/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.63900	1.63300	0
20/12/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
20/12/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.58300	3.56300	0
20/12/2010	\$ / R MAXI On 13-June-11			Foreign Exchange Future	7.00550	7.02420	0
20/12/2010	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.17541	0.18687	0
20/12/2010	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.20801	0.19967	0
20/12/2010	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.28520	0.29815	0
20/12/2010	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.27970	0.27395	0
20/12/2010	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.26610	0.27841	0
20/12/2010	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.31060	0.30421	0
20/12/2010	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.24836	0.26004	0
20/12/2010	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.34286	0.33584	0
20/12/2010	£ / R On 19-December-11			Foreign Exchange Future	11.11890	11.13570	0
20/12/2010	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.37300	0.38200	0
20/12/2010	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.82700	0.82000	0
20/12/2010	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.35900	0.36800	0
20/12/2010	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.86300	0.85600	0
20/12/2010	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.34500	0.35400	0
20/12/2010	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.89900	0.89200	0
20/12/2010	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.46500	0.47100	0
20/12/2010	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.94600	0.93500	0
20/12/2010	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.45100	0.45700	0
20/12/2010	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.98200	0.97100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2010	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.43700	0.44300	0
20/12/2010	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	1.01800	1.00700	0
20/12/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.04400	0.04800	0
20/12/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	1.05300	1.03900	0
20/12/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.15800	0.16300	0
20/12/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	1.09100	1.07900	0
20/12/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.15000	0.15500	0
20/12/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	1.13300	1.12100	0
20/12/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.14300	0.14800	0
20/12/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	1.17600	1.16400	0
20/12/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.02800	0.03100	150
20/12/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	1.28700	1.27200	0
20/12/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.01100	0.01200	870
20/12/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.82000	1.80300	0
20/12/2010	¥ / R On 13-June-11			Foreign Exchange Future	0.08390	0.08380	0
20/12/2010	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00985	0.00979	0
20/12/2010	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00095	0.00099	0
20/12/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00650	0.00637	0
20/12/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00070	0.00077	0
20/12/2010	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00404	0.00404	0
20/12/2010	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00514	0.00524	0
20/12/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00162	0.00162	0
20/12/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00582	0.00602	0
20/12/2010	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00164	0.00166	0
20/12/2010	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01274	0.01286	0
20/12/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00039	0.00040	0
20/12/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01459	0.01480	0
20/12/2010	€ / R On 19-December-11			Foreign Exchange Future	9.43240	9.50720	0
20/12/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.09200	0.11100	10,429
20/12/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.49400	0.43900	0
20/12/2010	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.31100	0.34400	0
20/12/2010	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.58800	0.54700	0
20/12/2010	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.29600	0.32900	0
20/12/2010	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.62300	0.58200	0
20/12/2010	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.28300	0.31400	0
20/12/2010	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.66000	0.61700	0
20/12/2010	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.38300	0.41900	0
20/12/2010	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.70100	0.66200	0
20/12/2010	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.36800	0.40300	0
20/12/2010	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.73600	0.69600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2010	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.35500	0.38800	0
20/12/2010	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.77300	0.73100	0
20/12/2010	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.03000	0.03700	100
20/12/2010	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	1.03200	0.96500	0
20/12/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.01900	0.02300	14,937
20/12/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	1.32100	1.25100	0
20/12/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.01600	0.02000	4,508
20/12/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	1.41800	1.34800	0
20/12/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.51950	7.51030	0
20/12/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.39000	0.37100	0
20/12/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.17700	0.19000	0
20/12/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.35500	0.33800	0
20/12/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.19200	0.20700	0
20/12/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.32200	0.30600	0
20/12/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.20900	0.22500	0
20/12/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.16600	0.14600	0
20/12/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.11300	0.12400	0
20/12/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.97200	0.96700	0
20/12/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.70300	0.70700	0
20/12/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.95100	0.94600	0
20/12/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.73200	0.73600	0
20/12/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.92900	0.92500	0
20/12/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.76000	0.76500	0
20/12/2010	CAD/ R On 13-June-11			Foreign Exchange Future	6.87060	6.92680	0
20/12/2010	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.22100	0.25600	0
20/12/2010	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.20000	0.17900	0
20/12/2010	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.20000	0.22800	0
20/12/2010	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.22900	0.20100	0
20/12/2010	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.18000	0.20700	0
20/12/2010	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.25900	0.23000	0
20/12/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.05800	0.07800	0
20/12/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.25700	0.22100	0
20/12/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.04800	0.06500	0
20/12/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.29700	0.25800	0
20/12/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.03900	0.05400	0
20/12/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.33800	0.29700	0
20/12/2010	CHF / R On 13-June-11			Foreign Exchange Future	7.27630	7.28550	0
20/12/2010	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.41800	0.42700	0
20/12/2010	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.19200	0.19200	0
20/12/2010	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.39000	0.39800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2010	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.21400	0.21300	0
20/12/2010	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.36200	0.37100	0
20/12/2010	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.23600	0.23600	0
20/12/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.18900	0.19800	0
20/12/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.21400	0.21200	0
20/12/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.16900	0.17700	0
20/12/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.24400	0.24100	0
20/12/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.15100	0.15900	0
20/12/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.27600	0.27300	0
20/12/2010	RAIN On 13-June-11			Foreign Exchange Future	13,548.71000	13,617.19000	0
20/12/2010	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	48.70000	117.20000	0
20/12/2010	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
20/12/2010	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	48.70000	117.20000	0
20/12/2010	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
20/12/2010	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	48.70000	117.20000	0
20/12/2010	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
20/12/2010	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	2.10000	7.40000	0
20/12/2010	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	227.70000	165.80000	0
20/12/2010	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	2.10000	7.40000	0
20/12/2010	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	227.70000	165.80000	0
20/12/2010	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	2.10000	7.40000	0
20/12/2010	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	227.70000	165.80000	0
20/12/2010	YUAN/R On 13-June-11			Foreign Exchange Future	1.05260	1.05890	0
20/12/2010	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.07100	0.07620	0
20/12/2010	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.01840	0.01730	0
20/12/2010	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.04310	0.04700	0
20/12/2010	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.04050	0.03810	0
20/12/2010	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.02650	0.02910	0
20/12/2010	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.07390	0.07020	0
21/12/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.13310	9.16020	0
21/12/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.44100	0.46000	0
21/12/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.16400	0.15500	0
21/12/2010	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.20700	0.22300	3,000
21/12/2010	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.16800	0.15600	0
21/12/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.11700	0.12800	4,780
21/12/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.32800	0.31100	3,000
21/12/2010	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.10600	0.11500	500
21/12/2010	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.36700	0.34800	0
21/12/2010	\$ / R On 14-March-11	7.20	C	Foreign Exchange Future	0.09500	0.10400	0
21/12/2010	\$ / R On 14-March-11	7.20	P	Foreign Exchange Future	0.40600	0.38700	2,571

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21/12/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.08600	0.09400	10,500
21/12/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.44700	0.42700	3,000
21/12/2010	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.38000	0.39500	0
21/12/2010	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.52200	0.50700	0
21/12/2010	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.36400	0.37800	0
21/12/2010	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.55600	0.54000	0
21/12/2010	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.34900	0.36300	0
21/12/2010	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.59100	0.57500	0
21/12/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.15100	0.15600	0
21/12/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.62400	0.60100	0
21/12/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.14100	0.14600	300
21/12/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.66400	0.64100	0
21/12/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.04800	0.05300	871
21/12/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.70900	0.68600	0
21/12/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.04400	0.04800	3,071
21/12/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.75500	0.73100	0
21/12/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.02500	0.02800	0
21/12/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	1.08600	1.06100	0
21/12/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.14400	0.14800	0
21/12/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.07500	1.04900	0
21/12/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.13800	0.14200	0
21/12/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.11900	1.09300	0
21/12/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.13200	0.13600	0
21/12/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.16300	1.13700	0
21/12/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.01400	0.01600	3,000
21/12/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.52500	1.49900	0
21/12/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.01200	0.01400	30,000
21/12/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.62300	1.59700	0
21/12/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.56000	1.58300	0
21/12/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.57700	1.57300	0
21/12/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.54500	1.56600	0
21/12/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.61200	1.60600	0
21/12/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.52900	1.54900	0
21/12/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.64600	1.63900	0
21/12/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
21/12/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.61100	3.58300	0
21/12/2010	\$ / R MAXI On 13-June-11			Foreign Exchange Future	6.97660	7.00550	0
21/12/2010	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.16227	0.17541	0
21/12/2010	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.22337	0.20801	0
21/12/2010	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.27456	0.28520	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2010	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.29796	0.27970	0
21/12/2010	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.25626	0.26610	0
21/12/2010	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.32966	0.31060	0
21/12/2010	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.23926	0.24836	0
21/12/2010	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.36266	0.34286	0
21/12/2010	£ / R On 19-December-11			Foreign Exchange Future	11.04900	11.11890	0
21/12/2010	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.35100	0.37300	0
21/12/2010	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.87400	0.82700	0
21/12/2010	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.33700	0.35900	0
21/12/2010	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.91000	0.86300	0
21/12/2010	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.32400	0.34500	0
21/12/2010	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.94700	0.89900	0
21/12/2010	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.43900	0.46500	0
21/12/2010	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.99000	0.94600	0
21/12/2010	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.42500	0.45100	0
21/12/2010	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	1.02600	0.98200	0
21/12/2010	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.41200	0.43700	0
21/12/2010	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	1.06300	1.01800	0
21/12/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.03800	0.04400	0
21/12/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	1.11400	1.05300	0
21/12/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.14400	0.15800	0
21/12/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	1.14500	1.09100	0
21/12/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.13700	0.15000	0
21/12/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	1.18800	1.13300	0
21/12/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.13000	0.14300	0
21/12/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	1.23100	1.17600	0
21/12/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.02400	0.02800	150
21/12/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	1.35000	1.28700	0
21/12/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.00900	0.01100	870
21/12/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.88500	1.82000	0
21/12/2010	¥ / R On 13-June-11			Foreign Exchange Future	0.08360	0.08390	0
21/12/2010	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00959	0.00985	0
21/12/2010	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00099	0.00095	0
21/12/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00625	0.00650	0
21/12/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00075	0.00070	0
21/12/2010	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00390	0.00404	0
21/12/2010	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00530	0.00514	0
21/12/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00154	0.00162	0
21/12/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00604	0.00582	0
21/12/2010	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00158	0.00164	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2010	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01298	0.01274	0
21/12/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00037	0.00039	0
21/12/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01487	0.01459	0
21/12/2010	€ / R On 19-December-11			Foreign Exchange Future	9.38660	9.43240	0
21/12/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.08100	0.09200	10,429
21/12/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.52600	0.49400	0
21/12/2010	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.30500	0.31100	0
21/12/2010	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.62700	0.58800	0
21/12/2010	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.29200	0.29600	0
21/12/2010	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.66400	0.62300	0
21/12/2010	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.27900	0.28300	0
21/12/2010	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.70100	0.66000	0
21/12/2010	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.37700	0.38300	0
21/12/2010	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.74000	0.70100	0
21/12/2010	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.36300	0.36800	0
21/12/2010	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.77600	0.73600	0
21/12/2010	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.35000	0.35500	0
21/12/2010	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.81300	0.77300	0
21/12/2010	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.02500	0.03000	100
21/12/2010	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	1.07000	1.03200	0
21/12/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.01500	0.01900	14,937
21/12/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	1.36000	1.32100	0
21/12/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.01300	0.01600	4,508
21/12/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	1.45800	1.41800	0
21/12/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.53180	7.51950	0
21/12/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.38900	0.39000	0
21/12/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.17700	0.17700	0
21/12/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.35400	0.35500	0
21/12/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.19200	0.19200	0
21/12/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.32100	0.32200	0
21/12/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.20900	0.20900	0
21/12/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.16600	0.16600	0
21/12/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.11300	0.11300	0
21/12/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.97700	0.97200	0
21/12/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.69500	0.70300	0
21/12/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.95500	0.95100	0
21/12/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.72300	0.73200	0
21/12/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.93400	0.92900	0
21/12/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.75200	0.76000	0
21/12/2010	CAD/ R On 13-June-11			Foreign Exchange Future	6.81850	6.87060	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2010	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.19800	0.22100	0
21/12/2010	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.23000	0.20000	0
21/12/2010	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.17800	0.20000	0
21/12/2010	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.26000	0.22900	0
21/12/2010	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.16100	0.18000	0
21/12/2010	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.29300	0.25900	0
21/12/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.04600	0.05800	0
21/12/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.29700	0.25700	0
21/12/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.03800	0.04800	0
21/12/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.33900	0.29700	0
21/12/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.03100	0.03900	0
21/12/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.38200	0.33800	0
21/12/2010	CHF / R On 13-June-11			Foreign Exchange Future	7.28870	7.27630	0
21/12/2010	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.41900	0.41800	0
21/12/2010	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.18000	0.19200	0
21/12/2010	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.38900	0.39000	0
21/12/2010	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.20000	0.21400	0
21/12/2010	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.36100	0.36200	0
21/12/2010	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.22200	0.23600	0
21/12/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.18700	0.18900	0
21/12/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.19900	0.21400	0
21/12/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.16600	0.16900	0
21/12/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.22800	0.24400	0
21/12/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.14800	0.15100	0
21/12/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.26000	0.27600	0
21/12/2010	RAIN On 13-June-11			Foreign Exchange Future	13,496.81000	13,548.71000	0
21/12/2010	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	0.00000	48.70000	0
21/12/2010	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	3.20000	0.00000	0
21/12/2010	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	0.00000	48.70000	0
21/12/2010	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	3.20000	0.00000	0
21/12/2010	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	0.00000	48.70000	0
21/12/2010	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	3.20000	0.00000	0
21/12/2010	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	0.70000	2.10000	0
21/12/2010	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	278.40000	227.70000	0
21/12/2010	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	0.70000	2.10000	0
21/12/2010	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	278.40000	227.70000	0
21/12/2010	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	0.70000	2.10000	0
21/12/2010	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	278.40000	227.70000	0
21/12/2010	YUAN/R On 13-June-11			Foreign Exchange Future	1.05130	1.05260	0
21/12/2010	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.07060	0.07100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2010	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.01930	0.01840	0
21/12/2010	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.04290	0.04310	0
21/12/2010	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.04160	0.04050	0
21/12/2010	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.02640	0.02650	0
21/12/2010	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.07510	0.07390	0
<b>Futures Open Interest</b>							<b>431,331.00</b>
<b>Options Open Interest</b>							<b>201,476.00</b>
<b>Total</b>							<b>632,807.00</b>