



Currency Futures & Options Weekly Statistics

From: 07/02/2011 To: 07/02/2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/02/2011 | \$ / R On 14-December-15 | | | Foreign Exchange Future | 9.57070 | 9.59190 | 0 |
| 07/02/2011 | \$ / R On 13-June-11 | 6.70 | C | Foreign Exchange Future | 0.71700 | 0.73000 | 0 |
| 07/02/2011 | \$ / R On 13-June-11 | 6.70 | P | Foreign Exchange Future | 0.03700 | 0.03800 | 300 |
| 07/02/2011 | \$ / R On 14-March-11 | 6.85 | C | Foreign Exchange Future | 0.45000 | 0.47000 | 8,500 |
| 07/02/2011 | \$ / R On 14-March-11 | 6.85 | P | Foreign Exchange Future | 0.01900 | 0.01900 | 0 |
| 07/02/2011 | \$ / R On 14-March-11 | 7.00 | C | Foreign Exchange Future | 0.32000 | 0.00000 | 500 |
| 07/02/2011 | \$ / R On 14-March-11 | 7.00 | P | Foreign Exchange Future | 0.03900 | 0.00000 | 0 |
| 07/02/2011 | \$ / R On 13-June-11 | 7.05 | C | Foreign Exchange Future | 0.44300 | 0.45700 | 500 |
| 07/02/2011 | \$ / R On 13-June-11 | 7.05 | P | Foreign Exchange Future | 0.11300 | 0.11500 | 0 |
| 07/02/2011 | \$ / R On 14-March-11 | 7.10 | C | Foreign Exchange Future | 0.24300 | 0.26100 | 3,280 |
| 07/02/2011 | \$ / R On 14-March-11 | 7.10 | P | Foreign Exchange Future | 0.06200 | 0.06000 | 3,000 |
| 07/02/2011 | \$ / R On 14-March-11 | 7.15 | C | Foreign Exchange Future | 0.20700 | 0.22500 | 600 |
| 07/02/2011 | \$ / R On 14-March-11 | 7.15 | P | Foreign Exchange Future | 0.07600 | 0.07400 | 0 |
| 07/02/2011 | \$ / R On 13-June-11 | 7.20 | C | Foreign Exchange Future | 0.34700 | 0.36000 | 300 |
| 07/02/2011 | \$ / R On 13-June-11 | 7.20 | P | Foreign Exchange Future | 0.16700 | 0.16800 | 0 |
| 07/02/2011 | \$ / R On 13-June-11 | 7.25 | C | Foreign Exchange Future | 0.31800 | 0.33100 | 500 |
| 07/02/2011 | \$ / R On 13-June-11 | 7.25 | P | Foreign Exchange Future | 0.18800 | 0.18900 | 0 |
| 07/02/2011 | \$ / R On 19-December-11 | 7.30 | C | Foreign Exchange Future | 0.56700 | 0.59100 | 0 |
| 07/02/2011 | \$ / R On 19-December-11 | 7.30 | P | Foreign Exchange Future | 0.27600 | 0.27100 | 0 |
| 07/02/2011 | \$ / R On 19-December-11 | 7.35 | C | Foreign Exchange Future | 0.53900 | 0.56300 | 0 |
| 07/02/2011 | \$ / R On 19-December-11 | 7.35 | P | Foreign Exchange Future | 0.29800 | 0.29300 | 0 |
| 07/02/2011 | \$ / R On 19-December-11 | 7.40 | C | Foreign Exchange Future | 0.51300 | 0.53600 | 0 |
| 07/02/2011 | \$ / R On 19-December-11 | 7.40 | P | Foreign Exchange Future | 0.32200 | 0.31600 | 0 |
| 07/02/2011 | \$ / R On 13-June-11 | 7.45 | C | Foreign Exchange Future | 0.22500 | 0.23300 | 0 |
| 07/02/2011 | \$ / R On 13-June-11 | 7.45 | P | Foreign Exchange Future | 0.29500 | 0.29100 | 0 |
| 07/02/2011 | \$ / R On 13-June-11 | 7.50 | C | Foreign Exchange Future | 0.20800 | 0.21600 | 800 |
| 07/02/2011 | \$ / R On 13-June-11 | 7.50 | P | Foreign Exchange Future | 0.32800 | 0.32400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/02/2011 | \$ / R On 14-March-11 | 7.55 | C | Foreign Exchange Future | 0.04600 | 0.05400 | 871 |
| 07/02/2011 | \$ / R On 14-March-11 | 7.55 | P | Foreign Exchange Future | 0.31500 | 0.30300 | 0 |
| 07/02/2011 | \$ / R On 14-March-11 | 7.60 | C | Foreign Exchange Future | 0.03800 | 0.04500 | 3,071 |
| 07/02/2011 | \$ / R On 14-March-11 | 7.60 | P | Foreign Exchange Future | 0.35700 | 0.34400 | 0 |
| 07/02/2011 | \$ / R On 19-September-11 | 7.80 | C | Foreign Exchange Future | 0.24200 | 0.25400 | 2,800 |
| 07/02/2011 | \$ / R On 19-September-11 | 7.80 | P | Foreign Exchange Future | 0.55400 | 0.55000 | 0 |
| 07/02/2011 | \$ / R On 14-March-11 | 7.95 | C | Foreign Exchange Future | 0.00900 | 0.01200 | 0 |
| 07/02/2011 | \$ / R On 14-March-11 | 7.95 | P | Foreign Exchange Future | 0.67800 | 0.66100 | 0 |
| 07/02/2011 | \$ / R On 19-September-11 | 8.00 | C | Foreign Exchange Future | 0.19500 | 0.20500 | 0 |
| 07/02/2011 | \$ / R On 19-September-11 | 8.00 | P | Foreign Exchange Future | 0.70700 | 0.70100 | 0 |
| 07/02/2011 | \$ / R On 19-September-11 | 8.05 | C | Foreign Exchange Future | 0.18500 | 0.19400 | 0 |
| 07/02/2011 | \$ / R On 19-September-11 | 8.05 | P | Foreign Exchange Future | 0.74700 | 0.74000 | 0 |
| 07/02/2011 | \$ / R On 19-September-11 | 8.10 | C | Foreign Exchange Future | 0.17500 | 0.18400 | 0 |
| 07/02/2011 | \$ / R On 19-September-11 | 8.10 | P | Foreign Exchange Future | 0.78700 | 0.78000 | 0 |
| 07/02/2011 | \$ / R On 14-March-11 | 8.40 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 3,000 |
| 07/02/2011 | \$ / R On 14-March-11 | 8.40 | P | Foreign Exchange Future | 1.12100 | 1.10100 | 0 |
| 07/02/2011 | \$ / R On 14-March-11 | 8.50 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 30,000 |
| 07/02/2011 | \$ / R On 14-March-11 | 8.50 | P | Foreign Exchange Future | 1.22000 | 1.20100 | 0 |
| 07/02/2011 | \$ / R On 14-December-15 | 9.15 | C | Foreign Exchange Future | 1.73300 | 1.75800 | 0 |
| 07/02/2011 | \$ / R On 14-December-15 | 9.15 | P | Foreign Exchange Future | 1.31200 | 1.31600 | 0 |
| 07/02/2011 | \$ / R On 14-December-15 | 9.20 | C | Foreign Exchange Future | 1.71500 | 1.73800 | 0 |
| 07/02/2011 | \$ / R On 14-December-15 | 9.20 | P | Foreign Exchange Future | 1.34400 | 1.34600 | 0 |
| 07/02/2011 | \$ / R On 14-December-15 | 9.25 | C | Foreign Exchange Future | 1.69700 | 1.71900 | 0 |
| 07/02/2011 | \$ / R On 14-December-15 | 9.25 | P | Foreign Exchange Future | 1.37600 | 1.37700 | 0 |
| 07/02/2011 | \$ / R On 14-March-11 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 07/02/2011 | \$ / R On 14-March-11 | 10.50 | P | Foreign Exchange Future | 3.21900 | 3.19900 | 0 |
| 07/02/2011 | \$ / R MAXI On 13-June-11 | | | Foreign Exchange Future | 7.37980 | 7.39210 | 20 |
| 07/02/2011 | \$ / R MAXI On 14-March-11 | 6.95 | C | Foreign Exchange Future | 0.36174 | 0.38141 | 0 |
| 07/02/2011 | \$ / R MAXI On 14-March-11 | 6.95 | P | Foreign Exchange Future | 0.03064 | 0.03061 | 0 |
| 07/02/2011 | \$ / R MAXI On 13-June-11 | 7.00 | C | Foreign Exchange Future | 0.47852 | 0.49180 | 0 |
| 07/02/2011 | \$ / R MAXI On 13-June-11 | 7.00 | P | Foreign Exchange Future | 0.09872 | 0.09970 | 0 |
| 07/02/2011 | \$ / R MAXI On 13-June-11 | 7.05 | C | Foreign Exchange Future | 0.44333 | 0.45660 | 0 |
| 07/02/2011 | \$ / R MAXI On 13-June-11 | 7.05 | P | Foreign Exchange Future | 0.11353 | 0.11450 | 0 |
| 07/02/2011 | \$ / R MAXI On 13-June-11 | 7.10 | C | Foreign Exchange Future | 0.40962 | 0.42285 | 0 |
| 07/02/2011 | \$ / R MAXI On 13-June-11 | 7.10 | P | Foreign Exchange Future | 0.12982 | 0.13075 | 0 |
| 07/02/2011 | £ / R On 19-December-11 | | | Foreign Exchange Future | 12.15470 | 12.17500 | 0 |
| 07/02/2011 | £ / R On 13-June-11 | 10.75 | C | Foreign Exchange Future | 1.17000 | 1.16400 | 0 |
| 07/02/2011 | £ / R On 13-June-11 | 10.75 | P | Foreign Exchange Future | 0.05600 | 0.05800 | 10 |
| 07/02/2011 | £ / R On 19-September-11 | 11.45 | C | Foreign Exchange Future | 0.85400 | 0.85600 | 0 |
| 07/02/2011 | £ / R On 19-September-11 | 11.45 | P | Foreign Exchange Future | 0.28900 | 0.29200 | 0 |

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| 07/02/2011 | £ / R On 19-September-11 | 11.50 | C | Foreign Exchange Future | 0.82300 | 0.82400 | 0 |
| 07/02/2011 | £ / R On 19-September-11 | 11.50 | P | Foreign Exchange Future | 0.30800 | 0.31000 | 0 |
| 07/02/2011 | £ / R On 19-September-11 | 11.55 | C | Foreign Exchange Future | 0.79200 | 0.79400 | 0 |
| 07/02/2011 | £ / R On 19-September-11 | 11.55 | P | Foreign Exchange Future | 0.32700 | 0.33000 | 0 |
| 07/02/2011 | £ / R On 19-December-11 | 11.60 | C | Foreign Exchange Future | 0.94500 | 0.96100 | 0 |
| 07/02/2011 | £ / R On 19-December-11 | 11.60 | P | Foreign Exchange Future | 0.39000 | 0.38600 | 0 |
| 07/02/2011 | £ / R On 19-December-11 | 11.65 | C | Foreign Exchange Future | 0.91600 | 0.93200 | 0 |
| 07/02/2011 | £ / R On 19-December-11 | 11.65 | P | Foreign Exchange Future | 0.41100 | 0.40700 | 0 |
| 07/02/2011 | £ / R On 19-December-11 | 11.70 | C | Foreign Exchange Future | 0.88700 | 0.90300 | 0 |
| 07/02/2011 | £ / R On 19-December-11 | 11.70 | P | Foreign Exchange Future | 0.43200 | 0.42800 | 0 |
| 07/02/2011 | £ / R On 14-March-11 | 11.75 | C | Foreign Exchange Future | 0.18800 | 0.19900 | 0 |
| 07/02/2011 | £ / R On 14-March-11 | 11.75 | P | Foreign Exchange Future | 0.21800 | 0.22600 | 0 |
| 07/02/2011 | £ / R On 13-June-11 | 11.80 | C | Foreign Exchange Future | 0.42700 | 0.42400 | 0 |
| 07/02/2011 | £ / R On 13-June-11 | 11.80 | P | Foreign Exchange Future | 0.36300 | 0.36800 | 0 |
| 07/02/2011 | £ / R On 13-June-11 | 11.85 | C | Foreign Exchange Future | 0.40300 | 0.39900 | 0 |
| 07/02/2011 | £ / R On 13-June-11 | 11.85 | P | Foreign Exchange Future | 0.38900 | 0.39300 | 0 |
| 07/02/2011 | £ / R On 13-June-11 | 11.90 | C | Foreign Exchange Future | 0.38200 | 0.37900 | 0 |
| 07/02/2011 | £ / R On 13-June-11 | 11.90 | P | Foreign Exchange Future | 0.41800 | 0.42300 | 0 |
| 07/02/2011 | £ / R On 13-June-11 | 11.95 | C | Foreign Exchange Future | 0.36200 | 0.35900 | 0 |
| 07/02/2011 | £ / R On 13-June-11 | 11.95 | P | Foreign Exchange Future | 0.44800 | 0.45300 | 100 |
| 07/02/2011 | £ / R On 14-March-11 | 12.00 | C | Foreign Exchange Future | 0.10500 | 0.11400 | 150 |
| 07/02/2011 | £ / R On 14-March-11 | 12.00 | P | Foreign Exchange Future | 0.38500 | 0.39100 | 0 |
| 07/02/2011 | £ / R On 19-September-11 | 12.10 | C | Foreign Exchange Future | 0.51300 | 0.51500 | 0 |
| 07/02/2011 | £ / R On 19-September-11 | 12.10 | P | Foreign Exchange Future | 0.59800 | 0.60100 | 200 |
| 07/02/2011 | £ / R On 14-March-11 | 12.55 | C | Foreign Exchange Future | 0.02600 | 0.03000 | 870 |
| 07/02/2011 | £ / R On 14-March-11 | 12.55 | P | Foreign Exchange Future | 0.85600 | 0.85700 | 0 |
| 07/02/2011 | ¥ / R On 13-June-11 | | | Foreign Exchange Future | 0.08970 | 0.09050 | 573 |
| 07/02/2011 | ¥ / R On 13-June-11 | 0.08 | C | Foreign Exchange Future | 0.01483 | 0.01561 | 0 |
| 07/02/2011 | ¥ / R On 13-June-11 | 0.08 | P | Foreign Exchange Future | 0.00013 | 0.00011 | 0 |
| 07/02/2011 | ¥ / R On 14-March-11 | 0.08 | C | Foreign Exchange Future | 0.01141 | 0.01231 | 0 |
| 07/02/2011 | ¥ / R On 14-March-11 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 07/02/2011 | ¥ / R On 13-June-11 | 0.09 | C | Foreign Exchange Future | 0.00624 | 0.00684 | 0 |
| 07/02/2011 | ¥ / R On 13-June-11 | 0.09 | P | Foreign Exchange Future | 0.00154 | 0.00134 | 0 |
| 07/02/2011 | ¥ / R On 14-March-11 | 0.09 | C | Foreign Exchange Future | 0.00266 | 0.00329 | 0 |
| 07/02/2011 | ¥ / R On 14-March-11 | 0.09 | P | Foreign Exchange Future | 0.00126 | 0.00099 | 0 |
| 07/02/2011 | ¥ / R On 13-June-11 | 0.10 | C | Foreign Exchange Future | 0.00206 | 0.00232 | 0 |
| 07/02/2011 | ¥ / R On 13-June-11 | 0.10 | P | Foreign Exchange Future | 0.00736 | 0.00682 | 0 |
| 07/02/2011 | ¥ / R On 14-March-11 | 0.10 | C | Foreign Exchange Future | 0.00021 | 0.00031 | 0 |
| 07/02/2011 | ¥ / R On 14-March-11 | 0.10 | P | Foreign Exchange Future | 0.00881 | 0.00801 | 0 |
| 07/02/2011 | € / R On 19-December-11 | | | Foreign Exchange Future | 10.20750 | 10.27770 | 0 |

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|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/02/2011 | € / R On 14-March-11 | 9.50 | C | Foreign Exchange Future | 0.38700 | 0.44000 | 10,429 |
| 07/02/2011 | € / R On 14-March-11 | 9.50 | P | Foreign Exchange Future | 0.05300 | 0.04600 | 0 |
| 07/02/2011 | € / R On 19-September-11 | 9.60 | C | Foreign Exchange Future | 0.70400 | 0.74200 | 0 |
| 07/02/2011 | € / R On 19-September-11 | 9.60 | P | Foreign Exchange Future | 0.21800 | 0.20100 | 0 |
| 07/02/2011 | € / R On 19-September-11 | 9.65 | C | Foreign Exchange Future | 0.67200 | 0.70900 | 0 |
| 07/02/2011 | € / R On 19-September-11 | 9.65 | P | Foreign Exchange Future | 0.23600 | 0.21800 | 0 |
| 07/02/2011 | € / R On 19-September-11 | 9.70 | C | Foreign Exchange Future | 0.64100 | 0.67700 | 0 |
| 07/02/2011 | € / R On 19-September-11 | 9.70 | P | Foreign Exchange Future | 0.25500 | 0.23600 | 0 |
| 07/02/2011 | € / R On 19-December-11 | 9.75 | C | Foreign Exchange Future | 0.76100 | 0.80800 | 0 |
| 07/02/2011 | € / R On 19-December-11 | 9.75 | P | Foreign Exchange Future | 0.30400 | 0.28000 | 0 |
| 07/02/2011 | € / R On 19-December-11 | 9.80 | C | Foreign Exchange Future | 0.73100 | 0.77700 | 0 |
| 07/02/2011 | € / R On 19-December-11 | 9.80 | P | Foreign Exchange Future | 0.32400 | 0.29900 | 0 |
| 07/02/2011 | € / R On 19-December-11 | 9.85 | C | Foreign Exchange Future | 0.70200 | 0.74800 | 0 |
| 07/02/2011 | € / R On 19-December-11 | 9.85 | P | Foreign Exchange Future | 0.34500 | 0.32000 | 0 |
| 07/02/2011 | € / R On 14-March-11 | 10.00 | C | Foreign Exchange Future | 0.09900 | 0.12500 | 500 |
| 07/02/2011 | € / R On 14-March-11 | 10.00 | P | Foreign Exchange Future | 0.26500 | 0.23100 | 0 |
| 07/02/2011 | € / R On 14-March-11 | 10.10 | C | Foreign Exchange Future | 0.07300 | 0.09400 | 100 |
| 07/02/2011 | € / R On 14-March-11 | 10.10 | P | Foreign Exchange Future | 0.33900 | 0.30000 | 0 |
| 07/02/2011 | € / R On 14-March-11 | 10.40 | C | Foreign Exchange Future | 0.02900 | 0.03900 | 14,937 |
| 07/02/2011 | € / R On 14-March-11 | 10.40 | P | Foreign Exchange Future | 0.59500 | 0.54500 | 0 |
| 07/02/2011 | € / R On 14-March-11 | 10.50 | C | Foreign Exchange Future | 0.02100 | 0.02900 | 4,508 |
| 07/02/2011 | € / R On 14-March-11 | 10.50 | P | Foreign Exchange Future | 0.68700 | 0.63500 | 0 |
| 07/02/2011 | AU\$ / R On 14-December-15 | | | Foreign Exchange Future | 8.19580 | 8.22590 | 0 |
| 07/02/2011 | AU\$ / R On 19-September-11 | 6.60 | C | Foreign Exchange Future | 0.83600 | 0.88400 | 0 |
| 07/02/2011 | AU\$ / R On 19-September-11 | 6.60 | P | Foreign Exchange Future | 0.05800 | 0.05400 | 0 |
| 07/02/2011 | AU\$ / R On 19-September-11 | 6.65 | C | Foreign Exchange Future | 0.79100 | 0.83900 | 0 |
| 07/02/2011 | AU\$ / R On 19-September-11 | 6.65 | P | Foreign Exchange Future | 0.06300 | 0.05900 | 0 |
| 07/02/2011 | AU\$ / R On 19-September-11 | 6.70 | C | Foreign Exchange Future | 0.74700 | 0.79400 | 0 |
| 07/02/2011 | AU\$ / R On 19-September-11 | 6.70 | P | Foreign Exchange Future | 0.06900 | 0.06400 | 0 |
| 07/02/2011 | AU\$ / R On 14-March-11 | 6.75 | C | Foreign Exchange Future | 0.60500 | 0.66000 | 0 |
| 07/02/2011 | AU\$ / R On 14-March-11 | 6.75 | P | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 07/02/2011 | AU\$ / R On 14-December-15 | 7.25 | C | Foreign Exchange Future | 1.34500 | 1.36700 | 0 |
| 07/02/2011 | AU\$ / R On 14-December-15 | 7.25 | P | Foreign Exchange Future | 0.39900 | 0.39100 | 0 |
| 07/02/2011 | AU\$ / R On 14-December-15 | 7.30 | C | Foreign Exchange Future | 1.31500 | 1.33600 | 0 |
| 07/02/2011 | AU\$ / R On 14-December-15 | 7.30 | P | Foreign Exchange Future | 0.41900 | 0.41000 | 0 |
| 07/02/2011 | AU\$ / R On 14-December-15 | 7.35 | C | Foreign Exchange Future | 1.28600 | 1.30600 | 0 |
| 07/02/2011 | AU\$ / R On 14-December-15 | 7.35 | P | Foreign Exchange Future | 0.44000 | 0.43000 | 0 |
| 07/02/2011 | CAD/ R On 13-June-11 | | | Foreign Exchange Future | 7.44510 | 7.48120 | 0 |
| 07/02/2011 | CAD/ R On 13-June-11 | 6.85 | C | Foreign Exchange Future | 0.62700 | 0.66000 | 0 |
| 07/02/2011 | CAD/ R On 13-June-11 | 6.85 | P | Foreign Exchange Future | 0.03200 | 0.02900 | 0 |

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|------------|------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 07/02/2011 | CAD/ R On 13-June-11 | 6.90 | C | Foreign Exchange Future | 0.58300 | 0.61600 | 0 |
| 07/02/2011 | CAD/ R On 13-June-11 | 6.90 | P | Foreign Exchange Future | 0.03800 | 0.03500 | 0 |
| 07/02/2011 | CAD/ R On 13-June-11 | 6.95 | C | Foreign Exchange Future | 0.54000 | 0.57200 | 0 |
| 07/02/2011 | CAD/ R On 13-June-11 | 6.95 | P | Foreign Exchange Future | 0.04500 | 0.04100 | 0 |
| 07/02/2011 | CAD/ R On 14-March-11 | 7.00 | C | Foreign Exchange Future | 0.37700 | 0.41900 | 0 |
| 07/02/2011 | CAD/ R On 14-March-11 | 7.00 | P | Foreign Exchange Future | 0.01600 | 0.01400 | 0 |
| 07/02/2011 | CAD/ R On 14-March-11 | 7.05 | C | Foreign Exchange Future | 0.33200 | 0.37300 | 0 |
| 07/02/2011 | CAD/ R On 14-March-11 | 7.05 | P | Foreign Exchange Future | 0.02100 | 0.01800 | 0 |
| 07/02/2011 | CAD/ R On 14-March-11 | 7.10 | C | Foreign Exchange Future | 0.28800 | 0.32900 | 0 |
| 07/02/2011 | CAD/ R On 14-March-11 | 7.10 | P | Foreign Exchange Future | 0.02700 | 0.02400 | 0 |
| 07/02/2011 | CHF / R On 13-June-11 | | | Foreign Exchange Future | 7.70730 | 7.74600 | 0 |
| 07/02/2011 | CHF / R On 13-June-11 | 7.05 | C | Foreign Exchange Future | 0.70500 | 0.73900 | 0 |
| 07/02/2011 | CHF / R On 13-June-11 | 7.05 | P | Foreign Exchange Future | 0.04800 | 0.04300 | 0 |
| 07/02/2011 | CHF / R On 13-June-11 | 7.10 | C | Foreign Exchange Future | 0.66400 | 0.69700 | 0 |
| 07/02/2011 | CHF / R On 13-June-11 | 7.10 | P | Foreign Exchange Future | 0.05700 | 0.05100 | 0 |
| 07/02/2011 | CHF / R On 13-June-11 | 7.15 | C | Foreign Exchange Future | 0.62300 | 0.65600 | 0 |
| 07/02/2011 | CHF / R On 13-June-11 | 7.15 | P | Foreign Exchange Future | 0.06600 | 0.06000 | 0 |
| 07/02/2011 | CHF / R On 14-March-11 | 7.20 | C | Foreign Exchange Future | 0.42300 | 0.46700 | 0 |
| 07/02/2011 | CHF / R On 14-March-11 | 7.20 | P | Foreign Exchange Future | 0.02600 | 0.02400 | 0 |
| 07/02/2011 | CHF / R On 14-March-11 | 7.25 | C | Foreign Exchange Future | 0.38000 | 0.42300 | 0 |
| 07/02/2011 | CHF / R On 14-March-11 | 7.25 | P | Foreign Exchange Future | 0.03300 | 0.03000 | 0 |
| 07/02/2011 | CHF / R On 14-March-11 | 7.30 | C | Foreign Exchange Future | 0.33800 | 0.38000 | 0 |
| 07/02/2011 | CHF / R On 14-March-11 | 7.30 | P | Foreign Exchange Future | 0.04100 | 0.03700 | 0 |
| 07/02/2011 | RAIN On 13-June-11 | | | Foreign Exchange Future | 14,547.36000 | 14,603.98000 | 0 |
| 07/02/2011 | RAIN On 13-June-11 | 13499.99 | C | Foreign Exchange Future | 1,047.40000 | 1,104.00000 | 0 |
| 07/02/2011 | RAIN On 13-June-11 | 13499.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/02/2011 | RAIN On 13-June-11 | 13500.00 | C | Foreign Exchange Future | 1,047.40000 | 1,104.00000 | 0 |
| 07/02/2011 | RAIN On 13-June-11 | 13500.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/02/2011 | RAIN On 13-June-11 | 13500.01 | C | Foreign Exchange Future | 1,047.40000 | 1,104.00000 | 0 |
| 07/02/2011 | RAIN On 13-June-11 | 13500.01 | P | Foreign Exchange Future | 0.10000 | 0.00000 | 0 |
| 07/02/2011 | RAIN On 14-March-11 | 13599.99 | C | Foreign Exchange Future | 752.00000 | 823.20000 | 0 |
| 07/02/2011 | RAIN On 14-March-11 | 13599.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/02/2011 | RAIN On 14-March-11 | 13600.00 | C | Foreign Exchange Future | 752.00000 | 823.20000 | 0 |
| 07/02/2011 | RAIN On 14-March-11 | 13600.00 | P | Foreign Exchange Future | 0.10000 | 0.00000 | 0 |
| 07/02/2011 | RAIN On 14-March-11 | 13600.01 | C | Foreign Exchange Future | 751.90000 | 823.20000 | 0 |
| 07/02/2011 | RAIN On 14-March-11 | 13600.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/02/2011 | YUAN/R On 13-June-11 | | | Foreign Exchange Future | 1.12640 | 1.12900 | 0 |
| 07/02/2011 | YUAN/R On 13-June-11 | 1.00 | C | Foreign Exchange Future | 0.12880 | 0.13150 | 0 |
| 07/02/2011 | YUAN/R On 13-June-11 | 1.00 | P | Foreign Exchange Future | 0.00240 | 0.00250 | 0 |
| 07/02/2011 | YUAN/R On 13-June-11 | 1.05 | C | Foreign Exchange Future | 0.08560 | 0.08820 | 0 |

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|------------------------------|----------------------|--------|--------------|-------------------------|-----------|---------------------------------|-------------------|
| 07/02/2011 | YUAN/R On 13-June-11 | 1.05 | P | Foreign Exchange Future | 0.00920 | 0.00920 | 0 |
| 07/02/2011 | YUAN/R On 13-June-11 | 1.10 | C | Foreign Exchange Future | 0.05140 | 0.05360 | 0 |
| 07/02/2011 | YUAN/R On 13-June-11 | 1.10 | P | Foreign Exchange Future | 0.02500 | 0.02460 | 0 |
| Futures Open Interest | | | | | | | 372,637.00 |
| Options Open Interest | | | | | | | 220,581.00 |
| Total | | | | | | | 593,218.00 |