



# Currency Futures & Options Weekly Statistics

From: 07/02/2011 To: 08/02/2011

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
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
08/02/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.53720	9.57070	0
08/02/2011	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.68600	0.71700	0
08/02/2011	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.04200	0.03700	300
08/02/2011	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.41600	0.45000	8,500
08/02/2011	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.02000	0.01900	0
08/02/2011	\$ / R On 14-March-11	7.00	C	Foreign Exchange Future	0.28800	0.32000	1,600
08/02/2011	\$ / R On 14-March-11	7.00	P	Foreign Exchange Future	0.04200	0.03900	0
08/02/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.41800	0.44300	500
08/02/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.12400	0.11300	0
08/02/2011	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.21300	0.24300	3,280
08/02/2011	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.06700	0.06200	3,000
08/02/2011	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.17900	0.20700	600
08/02/2011	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.08300	0.07600	0
08/02/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.32500	0.34700	300
08/02/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.18100	0.16700	0
08/02/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.29700	0.31800	500
08/02/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.20300	0.18800	0
08/02/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.54800	0.56700	0
08/02/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.29400	0.27600	0
08/02/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.52100	0.53900	0
08/02/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.31700	0.29800	0
08/02/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.49500	0.51300	0
08/02/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.34100	0.32200	0
08/02/2011	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.20900	0.22500	0
08/02/2011	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.31500	0.29500	0
08/02/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.19300	0.20800	800
08/02/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.34900	0.32800	0
08/02/2011	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.03700	0.04600	871
08/02/2011	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.34100	0.31500	0
08/02/2011	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.03000	0.03800	3,071
08/02/2011	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.38400	0.35700	0
08/02/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.23300	0.24200	2,800
08/02/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.58200	0.55400	0
08/02/2011	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.00700	0.00900	0
08/02/2011	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.71100	0.67800	0
08/02/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.18800	0.19500	0
08/02/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.73700	0.70700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.17900	0.18500	0
08/02/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.77800	0.74700	0
08/02/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.17000	0.17500	0
08/02/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.81900	0.78700	0
08/02/2011	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00100	0.00200	3,000
08/02/2011	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.15500	1.12100	0
08/02/2011	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
08/02/2011	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.25500	1.22000	0
08/02/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.68200	1.73300	0
08/02/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.29500	1.31200	0
08/02/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.66400	1.71500	0
08/02/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.32700	1.34400	0
08/02/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.64600	1.69700	0
08/02/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.35900	1.37600	0
08/02/2011	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
08/02/2011	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.25400	3.21900	0
08/02/2011	\$ / R MAXI On 13-June-11			Foreign Exchange Future	7.34360	7.37980	20
08/02/2011	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.32934	0.36174	0
08/02/2011	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.03324	0.03064	0
08/02/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.45239	0.47852	0
08/02/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.10879	0.09872	0
08/02/2011	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.41821	0.44333	0
08/02/2011	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.12461	0.11353	0
08/02/2011	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.38554	0.40962	0
08/02/2011	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.14194	0.12982	0
08/02/2011	£ / R On 19-December-11			Foreign Exchange Future	12.04860	12.15470	0
08/02/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	1.07100	1.17000	0
08/02/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.06300	0.05600	10
08/02/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.78200	0.85400	0
08/02/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.32400	0.28900	0
08/02/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.75300	0.82300	0
08/02/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.34500	0.30800	0
08/02/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.72400	0.79200	0
08/02/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.36600	0.32700	0
08/02/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.87700	0.94500	0
08/02/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.42800	0.39000	0
08/02/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.85000	0.91600	0
08/02/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.45100	0.41100	0
08/02/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.82300	0.88700	0
08/02/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.47400	0.43200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.14300	0.18800	0
08/02/2011	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.27700	0.21800	0
08/02/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.37400	0.42700	0
08/02/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.41600	0.36300	0
08/02/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.35500	0.40300	0
08/02/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.44700	0.38900	0
08/02/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.33600	0.38200	0
08/02/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.47800	0.41800	0
08/02/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.31800	0.36200	0
08/02/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.51000	0.44800	100
08/02/2011	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.07700	0.10500	150
08/02/2011	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.46100	0.38500	0
08/02/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.46800	0.51300	0
08/02/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.66000	0.59800	200
08/02/2011	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.01900	0.02600	870
08/02/2011	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	0.95300	0.85600	0
08/02/2011	¥ / R On 13-June-11			Foreign Exchange Future	0.08950	0.08970	573
08/02/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01463	0.01483	0
08/02/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00013	0.00013	0
08/02/2011	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.01121	0.01141	0
08/02/2011	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
08/02/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00610	0.00624	0
08/02/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00160	0.00154	0
08/02/2011	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00251	0.00266	0
08/02/2011	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00131	0.00126	0
08/02/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00200	0.00206	0
08/02/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00750	0.00736	0
08/02/2011	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00018	0.00021	0
08/02/2011	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.00898	0.00881	0
08/02/2011	€ / R On 19-December-11			Foreign Exchange Future	10.23880	10.20750	0
08/02/2011	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.41300	0.38700	10,429
08/02/2011	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.04400	0.05300	0
08/02/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.72200	0.70400	0
08/02/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.20400	0.21800	0
08/02/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.69000	0.67200	0
08/02/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.22200	0.23600	0
08/02/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.65800	0.64100	0
08/02/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.24000	0.25500	0
08/02/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.77700	0.76100	0
08/02/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.28800	0.30400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.74700	0.73100	0
08/02/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.30800	0.32400	0
08/02/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.71800	0.70200	0
08/02/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.32900	0.34500	0
08/02/2011	€ / R On 14-March-11	10.00	C	Foreign Exchange Future	0.10800	0.09900	500
08/02/2011	€ / R On 14-March-11	10.00	P	Foreign Exchange Future	0.23900	0.26500	0
08/02/2011	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.08000	0.07300	100
08/02/2011	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.31100	0.33900	0
08/02/2011	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.03100	0.02900	14,937
08/02/2011	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.56200	0.59500	0
08/02/2011	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.02300	0.02100	4,508
08/02/2011	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.65400	0.68700	0
08/02/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.16510	8.19580	0
08/02/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.80900	0.83600	0
08/02/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.06200	0.05800	0
08/02/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.76500	0.79100	0
08/02/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.06800	0.06300	0
08/02/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.72100	0.74700	0
08/02/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.07400	0.06900	0
08/02/2011	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.57600	0.60500	0
08/02/2011	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.00700	0.00600	0
08/02/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.31800	1.34500	0
08/02/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.40300	0.39900	0
08/02/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.28900	1.31500	0
08/02/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.42400	0.41900	0
08/02/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.26000	1.28600	0
08/02/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.44500	0.44000	0
08/02/2011	CAD/ R On 13-June-11			Foreign Exchange Future	7.38620	7.44510	0
08/02/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.57400	0.62700	0
08/02/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.03800	0.03200	0
08/02/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.53100	0.58300	0
08/02/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.04500	0.03800	0
08/02/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.49000	0.54000	0
08/02/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.05400	0.04500	0
08/02/2011	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.32300	0.37700	0
08/02/2011	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.01900	0.01600	0
08/02/2011	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.27900	0.33200	0
08/02/2011	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.02500	0.02100	0
08/02/2011	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.23700	0.28800	0
08/02/2011	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.03300	0.02700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	CHF / R On 13-June-11			Foreign Exchange Future	7.67910	7.70730	0
08/02/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.68100	0.70500	0
08/02/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.05200	0.04800	0
08/02/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.64000	0.66400	0
08/02/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.06100	0.05700	0
08/02/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.60000	0.62300	0
08/02/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.07100	0.06600	0
08/02/2011	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.39800	0.42300	0
08/02/2011	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.02800	0.02600	0
08/02/2011	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.35500	0.38000	0
08/02/2011	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.03500	0.03300	0
08/02/2011	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.31400	0.33800	0
08/02/2011	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.04400	0.04100	0
08/02/2011	RAIN On 13-June-11			Foreign Exchange Future	14,529.21000	14,547.36000	0
08/02/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	1,029.20000	1,047.40000	0
08/02/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	1,029.20000	1,047.40000	0
08/02/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	1,029.20000	1,047.40000	0
08/02/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.10000	0
08/02/2011	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	735.80000	752.00000	0
08/02/2011	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2011	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	735.80000	752.00000	0
08/02/2011	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	0.00000	0.10000	0
08/02/2011	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	735.80000	751.90000	0
08/02/2011	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2011	YUAN/R On 13-June-11			Foreign Exchange Future	1.12220	1.12640	0
08/02/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.12470	0.12880	0
08/02/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00250	0.00240	0
08/02/2011	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.08200	0.08560	0
08/02/2011	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.00980	0.00920	0
08/02/2011	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.04860	0.05140	0
08/02/2011	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.02640	0.02500	0
<b>Futures Open Interest</b>							<b>374,474.00</b>
<b>Options Open Interest</b>							<b>221,681.00</b>
<b>Total</b>							<b>596,155.00</b>