



Currency Futures & Options Weekly Statistics

From: 14/02/2011 To: 15/02/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.62090	9.63120	0
14/02/2011	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.75500	0.76400	0
14/02/2011	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.03100	0.02900	300
14/02/2011	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.48400	0.49700	8,500
14/02/2011	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.01000	0.01100	0
14/02/2011	\$ / R On 14-March-11	7.00	C	Foreign Exchange Future	0.34600	0.36100	1,600
14/02/2011	\$ / R On 14-March-11	7.00	P	Foreign Exchange Future	0.02200	0.02500	0
14/02/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.47100	0.48000	500
14/02/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.09700	0.09500	0
14/02/2011	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.26200	0.27700	3,280
14/02/2011	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.03800	0.04100	3,000
14/02/2011	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.22300	0.23800	600
14/02/2011	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.04900	0.05200	0
14/02/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.36800	0.37900	300
14/02/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.14400	0.14400	0
14/02/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.33700	0.34800	500
14/02/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.16300	0.16300	0
14/02/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.59200	0.59800	0
14/02/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.25600	0.24900	0
14/02/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.56300	0.56900	0
14/02/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.27700	0.27000	0
14/02/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.53600	0.54100	0
14/02/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.30000	0.29200	0
14/02/2011	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.23400	0.24100	0
14/02/2011	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.26000	0.25600	0
14/02/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.21500	0.22200	800
14/02/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.29100	0.28700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2011	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.04200	0.04900	871
14/02/2011	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.26800	0.26300	0
14/02/2011	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.03400	0.04000	3,071
14/02/2011	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.31000	0.30400	0
14/02/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.25100	0.25600	2,800
14/02/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.51900	0.51200	0
14/02/2011	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.00700	0.00900	0
14/02/2011	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.63300	0.62300	0
14/02/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.20100	0.20500	0
14/02/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.66900	0.66100	0
14/02/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.19100	0.19400	0
14/02/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.70900	0.70000	0
14/02/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.18100	0.18400	0
14/02/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.74900	0.74000	0
14/02/2011	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00100	0.00100	3,000
14/02/2011	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.07700	1.06500	0
14/02/2011	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
14/02/2011	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.17700	1.16500	0
14/02/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.75900	1.70700	0
14/02/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.28800	1.22600	0
14/02/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.74000	1.68900	0
14/02/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.31900	1.25800	0
14/02/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.72100	1.67000	0
14/02/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.35000	1.28900	0
14/02/2011	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
14/02/2011	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.17600	3.16400	0
14/02/2011	\$ / R MAXI On 13-June-11			Foreign Exchange Future	7.42360	7.43550	40
14/02/2011	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.39109	0.40474	0
14/02/2011	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.01699	0.01904	0
14/02/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.50769	0.51711	0
14/02/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.08409	0.08161	0
14/02/2011	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.47069	0.48030	0
14/02/2011	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.09709	0.09480	0
14/02/2011	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.43509	0.44493	0
14/02/2011	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.11149	0.10943	0
14/02/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.28007	0.29132	0
14/02/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.20647	0.20582	60
14/02/2011	£ / R On 19-December-11			Foreign Exchange Future	12.17860	12.16930	0
14/02/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	1.18500	1.17600	0
14/02/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.05000	0.05100	10

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.86100	0.85700	0
14/02/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.27500	0.28000	0
14/02/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.82900	0.82600	0
14/02/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.29300	0.29900	0
14/02/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.79900	0.79500	0
14/02/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.31300	0.31800	0
14/02/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.95500	0.95000	0
14/02/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.37600	0.38100	0
14/02/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.92500	0.92100	0
14/02/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.39600	0.40200	0
14/02/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.89600	0.89200	0
14/02/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.41700	0.42300	0
14/02/2011	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.17800	0.17900	0
14/02/2011	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.18800	0.19900	0
14/02/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.42800	0.42500	0
14/02/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.34300	0.35000	0
14/02/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.40300	0.40000	0
14/02/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.36800	0.37500	0
14/02/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.37900	0.37900	0
14/02/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.39400	0.40400	0
14/02/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.35900	0.35900	0
14/02/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.42400	0.43400	100
14/02/2011	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.09300	0.09500	150
14/02/2011	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.35300	0.36500	0
14/02/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.51400	0.51200	0
14/02/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.57800	0.58500	200
14/02/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.64600	0.64300	0
14/02/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.66700	0.67400	150
14/02/2011	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.02000	0.02200	870
14/02/2011	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	0.83000	0.84200	0
14/02/2011	¥ / R On 13-June-11			Foreign Exchange Future	0.08920	0.08920	573
14/02/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01432	0.01432	0
14/02/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00012	0.00012	0
14/02/2011	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.01090	0.01101	0
14/02/2011	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00000	0.00001	0
14/02/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00575	0.00579	0
14/02/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00155	0.00159	0
14/02/2011	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00218	0.00229	0
14/02/2011	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00128	0.00129	0
14/02/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00178	0.00181	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00758	0.00761	0
14/02/2011	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00010	0.00013	0
14/02/2011	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.00920	0.00913	0
14/02/2011	€ / R On 19-December-11			Foreign Exchange Future	10.23590	10.29770	0
14/02/2011	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.40000	0.45500	10,429
14/02/2011	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.03500	0.03100	0
14/02/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.71200	0.76100	0
14/02/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.19800	0.18600	0
14/02/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.67900	0.72700	0
14/02/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.21500	0.20200	0
14/02/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.64700	0.69400	0
14/02/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.23300	0.21900	0
14/02/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.76900	0.81200	0
14/02/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.28300	0.26400	0
14/02/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.73900	0.78100	0
14/02/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.30300	0.28300	0
14/02/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.71000	0.75100	0
14/02/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.32400	0.30300	0
14/02/2011	€ / R On 14-March-11	10.00	C	Foreign Exchange Future	0.09200	0.11900	500
14/02/2011	€ / R On 14-March-11	10.00	P	Foreign Exchange Future	0.22700	0.19500	0
14/02/2011	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.06500	0.08700	100
14/02/2011	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.30000	0.26300	0
14/02/2011	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.02300	0.03300	14,937
14/02/2011	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.55800	0.50900	0
14/02/2011	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.01600	0.02300	4,508
14/02/2011	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.65100	0.59900	0
14/02/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.17860	8.19270	0
14/02/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.80600	0.80300	0
14/02/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.06100	0.06100	0
14/02/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.76200	0.75900	0
14/02/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.06700	0.06700	0
14/02/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.71800	0.71600	0
14/02/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.07300	0.07400	0
14/02/2011	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.57700	0.57300	0
14/02/2011	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.00500	0.00500	0
14/02/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.32500	1.33300	0
14/02/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.39600	0.39000	0
14/02/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.29600	1.30300	0
14/02/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.41700	0.41000	0
14/02/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.26700	1.27500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.43800	0.43200	0
14/02/2011	CAD/ R On 13-June-11			Foreign Exchange Future	7.49010	7.47510	0
14/02/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.66600	0.65300	0
14/02/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.02600	0.02800	0
14/02/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.62200	0.60900	0
14/02/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.03200	0.03400	0
14/02/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.57800	0.56500	0
14/02/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.03800	0.04000	0
14/02/2011	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.41900	0.40300	0
14/02/2011	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.01200	0.01200	0
14/02/2011	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.37200	0.35700	0
14/02/2011	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.01500	0.01600	0
14/02/2011	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.32700	0.31300	0
14/02/2011	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.02000	0.02200	0
14/02/2011	CHF / R On 13-June-11			Foreign Exchange Future	7.65640	7.65340	0
14/02/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.65800	0.65700	0
14/02/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.05200	0.05400	0
14/02/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.61800	0.61700	0
14/02/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.06200	0.06400	0
14/02/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.57800	0.57700	0
14/02/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.07200	0.07400	0
14/02/2011	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.37200	0.37200	0
14/02/2011	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.02500	0.02800	0
14/02/2011	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.32900	0.33000	0
14/02/2011	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.03200	0.03600	0
14/02/2011	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.28700	0.28900	0
14/02/2011	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.04000	0.04500	0
14/02/2011	RAIN On 13-June-11			Foreign Exchange Future	14,570.24000	14,615.98000	0
14/02/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	1,070.30000	1,116.00000	0
14/02/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.10000	0.00000	0
14/02/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	1,070.20000	1,116.00000	0
14/02/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
14/02/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	1,070.20000	1,116.00000	0
14/02/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
14/02/2011	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	778.90000	826.00000	0
14/02/2011	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	0.10000	0.00000	0
14/02/2011	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	778.80000	826.00000	0
14/02/2011	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
14/02/2011	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	778.80000	826.00000	0
14/02/2011	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0

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14/02/2011	YUAN/R On 13-June-11			Foreign Exchange Future	1.12630	1.12870	0
14/02/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.12890	0.13110	0
14/02/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00260	0.00240	0
14/02/2011	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.08490	0.08680	0
14/02/2011	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.00860	0.00810	0
14/02/2011	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.04980	0.05150	0
14/02/2011	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.02350	0.02280	0
15/02/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.62330	9.62090	0
15/02/2011	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.75600	0.75500	0
15/02/2011	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.03100	0.03100	300
15/02/2011	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.48500	0.48400	8,500
15/02/2011	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.01000	0.01000	0
15/02/2011	\$ / R On 14-March-11	7.00	C	Foreign Exchange Future	0.34800	0.34600	1,600
15/02/2011	\$ / R On 14-March-11	7.00	P	Foreign Exchange Future	0.02300	0.02200	0
15/02/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.47200	0.47100	500
15/02/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.09700	0.09700	0
15/02/2011	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.26300	0.26200	3,280
15/02/2011	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.03800	0.03800	3,000
15/02/2011	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.22400	0.22300	600
15/02/2011	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.04900	0.04900	0
15/02/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.36900	0.36800	300
15/02/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.14400	0.14400	0
15/02/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.33900	0.33700	500
15/02/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.16400	0.16300	0
15/02/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.59300	0.59200	0
15/02/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.25600	0.25600	0
15/02/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.56400	0.56300	0
15/02/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.27700	0.27700	0
15/02/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.53600	0.53600	0
15/02/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.29900	0.30000	0
15/02/2011	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.23500	0.23400	0
15/02/2011	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.26000	0.26000	0
15/02/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.21600	0.21500	800
15/02/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.29100	0.29100	0
15/02/2011	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.04200	0.04200	871
15/02/2011	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.26700	0.26800	0
15/02/2011	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.03400	0.03400	3,071
15/02/2011	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.30900	0.31000	0
15/02/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.25100	0.25100	2,800
15/02/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.51800	0.51900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2011	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.00700	0.00700	0
15/02/2011	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.63200	0.63300	0
15/02/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.20100	0.20100	0
15/02/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.66800	0.66900	0
15/02/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.19000	0.19100	0
15/02/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.70700	0.70900	0
15/02/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.18000	0.18100	0
15/02/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.74700	0.74900	0
15/02/2011	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00100	0.00100	3,000
15/02/2011	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.07600	1.07700	0
15/02/2011	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
15/02/2011	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.17600	1.17700	0
15/02/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.75800	1.75900	0
15/02/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.28500	1.28800	0
15/02/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.73900	1.74000	0
15/02/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.31600	1.31900	0
15/02/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.72000	1.72100	0
15/02/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.34700	1.35000	0
15/02/2011	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
15/02/2011	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.17500	3.17600	0
15/02/2011	\$ / R MAXI On 13-June-11			Foreign Exchange Future	7.42470	7.42360	40
15/02/2011	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.39234	0.39109	0
15/02/2011	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.01704	0.01699	0
15/02/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.50856	0.50769	0
15/02/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.08386	0.08409	0
15/02/2011	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.47161	0.47069	0
15/02/2011	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.09691	0.09709	0
15/02/2011	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.43608	0.43509	0
15/02/2011	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.11138	0.11149	0
15/02/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.28143	0.28007	0
15/02/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.20673	0.20647	60
15/02/2011	£ / R On 19-December-11			Foreign Exchange Future	12.26800	12.17860	0
15/02/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	1.26900	1.18500	0
15/02/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.04400	0.05000	10
15/02/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.92400	0.86100	0
15/02/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.24800	0.27500	0
15/02/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.89100	0.82900	0
15/02/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.26500	0.29300	0
15/02/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.85800	0.79900	0
15/02/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.28200	0.31300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	1.01400	0.95500	0
15/02/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.34600	0.37600	0
15/02/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.98300	0.92500	0
15/02/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.36500	0.39600	0
15/02/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.95300	0.89600	0
15/02/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.38500	0.41700	0
15/02/2011	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.22100	0.17800	0
15/02/2011	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.14200	0.18800	0
15/02/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.47600	0.42800	0
15/02/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.30100	0.34300	0
15/02/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.44900	0.40300	0
15/02/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.32400	0.36800	0
15/02/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.42300	0.37900	0
15/02/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.34800	0.39400	0
15/02/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.39800	0.35900	0
15/02/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.37300	0.42400	100
15/02/2011	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.11500	0.09300	150
15/02/2011	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.28600	0.35300	0
15/02/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.55200	0.51400	0
15/02/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.52600	0.57800	200
15/02/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.68700	0.64600	0
15/02/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.61900	0.66700	250
15/02/2011	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.02500	0.02000	870
15/02/2011	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	0.74600	0.83000	0
15/02/2011	¥ / R On 13-June-11			Foreign Exchange Future	0.08860	0.08920	573
15/02/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01374	0.01432	0
15/02/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00014	0.00012	0
15/02/2011	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.01041	0.01090	0
15/02/2011	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00001	0.00000	0
15/02/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00534	0.00575	0
15/02/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00174	0.00155	0
15/02/2011	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00187	0.00218	0
15/02/2011	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00147	0.00128	0
15/02/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00161	0.00178	0
15/02/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00801	0.00758	0
15/02/2011	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00007	0.00010	0
15/02/2011	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.00967	0.00920	0
15/02/2011	€ / R On 19-December-11			Foreign Exchange Future	10.27100	10.23590	0
15/02/2011	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.43000	0.40000	10,429
15/02/2011	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.03000	0.03500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.74200	0.71200	0
15/02/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.19200	0.19800	0
15/02/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.70900	0.67900	0
15/02/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.20900	0.21500	0
15/02/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.67600	0.64700	0
15/02/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.22600	0.23300	0
15/02/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.79500	0.76900	0
15/02/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.27400	0.28300	0
15/02/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.76400	0.73900	0
15/02/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.29300	0.30300	0
15/02/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.73400	0.71000	0
15/02/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.31300	0.32400	0
15/02/2011	€ / R On 14-March-11	10.00	C	Foreign Exchange Future	0.10200	0.09200	500
15/02/2011	€ / R On 14-March-11	10.00	P	Foreign Exchange Future	0.20200	0.22700	0
15/02/2011	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.07300	0.06500	100
15/02/2011	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.27300	0.30000	0
15/02/2011	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.02600	0.02300	14,937
15/02/2011	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.52600	0.55800	0
15/02/2011	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.01800	0.01600	4,508
15/02/2011	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.61800	0.65100	0
15/02/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.18060	8.17860	0
15/02/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.79200	0.80600	0
15/02/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.06200	0.06100	0
15/02/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.74800	0.76200	0
15/02/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.06800	0.06700	0
15/02/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.70500	0.71800	0
15/02/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.07500	0.07300	0
15/02/2011	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.56200	0.57700	0
15/02/2011	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.00500	0.00500	0
15/02/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.32000	1.32500	0
15/02/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.38900	0.39600	0
15/02/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.29100	1.29600	0
15/02/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.41000	0.41700	0
15/02/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.26300	1.26700	0
15/02/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.43200	0.43800	0
15/02/2011	CAD/ R On 13-June-11			Foreign Exchange Future	7.49720	7.49010	0
15/02/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.67300	0.66600	0
15/02/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.02600	0.02600	0
15/02/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.62800	0.62200	0
15/02/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.03100	0.03200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.58500	0.57800	0
15/02/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.03800	0.03800	0
15/02/2011	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.42600	0.41900	0
15/02/2011	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.01200	0.01200	0
15/02/2011	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.37900	0.37200	0
15/02/2011	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.01500	0.01500	0
15/02/2011	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.33400	0.32700	0
15/02/2011	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.02000	0.02000	0
15/02/2011	CHF / R On 13-June-11			Foreign Exchange Future	7.65630	7.65640	0
15/02/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.65800	0.65800	0
15/02/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.05200	0.05200	0
15/02/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.61700	0.61800	0
15/02/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.06100	0.06200	0
15/02/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.57800	0.57800	0
15/02/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.07200	0.07200	0
15/02/2011	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.37000	0.37200	0
15/02/2011	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.02400	0.02500	0
15/02/2011	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.32700	0.32900	0
15/02/2011	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.03100	0.03200	0
15/02/2011	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.28600	0.28700	0
15/02/2011	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.04000	0.04000	0
15/02/2011	RAIN On 13-June-11			Foreign Exchange Future	14,593.23000	14,570.24000	0
15/02/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	1,093.20000	1,070.30000	0
15/02/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.10000	0
15/02/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	1,093.20000	1,070.20000	0
15/02/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	1,093.20000	1,070.20000	0
15/02/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2011	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	803.60000	778.90000	0
15/02/2011	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	0.00000	0.10000	0
15/02/2011	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	803.60000	778.80000	0
15/02/2011	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2011	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	803.60000	778.80000	0
15/02/2011	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2011	YUAN/R On 13-June-11			Foreign Exchange Future	1.12790	1.12630	0
15/02/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.13050	0.12890	0
15/02/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00260	0.00260	0
15/02/2011	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.08630	0.08490	0
15/02/2011	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.00840	0.00860	0
15/02/2011	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.05100	0.04980	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2011	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.02310	0.02350	0
Futures Open Interest							382,086.00
Options Open Interest							222,191.00
Total							604,277.00