



# Currency Futures & Options Weekly Statistics

From: 14/03/2011 To: 14/03/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.18860	9.24070	0
14/03/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.49900	0.53900	0
14/03/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.14200	0.12700	5,000
14/03/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.43400	0.47200	0
14/03/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.17700	0.16000	10,000
14/03/2011	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.05600	0.07400	0
14/03/2011	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.00000	0.00700	0
14/03/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.37500	0.41100	0
14/03/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.21800	0.19900	10,000
14/03/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.57800	0.61500	0
14/03/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.30000	0.27900	0
14/03/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.57100	0.60700	0
14/03/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.30700	0.28500	1,000
14/03/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.55100	0.58700	0
14/03/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.32300	0.30100	0
14/03/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.15400	0.17900	500
14/03/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.24900	0.22100	0
14/03/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.52500	0.56000	0
14/03/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.34700	0.32400	0
14/03/2011	\$ / R On 13-June-11	7.10	C	Foreign Exchange Future	0.13800	0.16100	650
14/03/2011	\$ / R On 13-June-11	7.10	P	Foreign Exchange Future	0.28300	0.25300	0
14/03/2011	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.24400	0.23300	0
14/03/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.11100	0.13000	2,190
14/03/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.35600	0.32200	0
14/03/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.09900	0.11700	500
14/03/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.39400	0.35900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.31700	0.33800	0
14/03/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.45900	0.42600	0
14/03/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.30100	0.32100	0
14/03/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.49300	0.45900	0
14/03/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.28600	0.30500	0
14/03/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.52800	0.49300	0
14/03/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.17400	0.19200	10,000
14/03/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.56700	0.53000	0
14/03/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.05900	0.07000	800
14/03/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.60400	0.56200	0
14/03/2011	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.64400	0.63300	0
14/03/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.14300	0.15800	200
14/03/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.68600	0.64600	0
14/03/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.11200	0.12400	2,800
14/03/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.85500	0.81200	0
14/03/2011	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	1.04400	1.03300	0
14/03/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.08900	0.09800	3,000
14/03/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.03200	0.98600	0
14/03/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.08400	0.09300	0
14/03/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.07700	1.03100	0
14/03/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.08000	0.08800	0
14/03/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.12300	1.07600	0
14/03/2011	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.49400	1.48300	0
14/03/2011	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.59400	1.58300	0
14/03/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.47000	1.50300	0
14/03/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.43100	1.41200	0
14/03/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.45400	1.48600	0
14/03/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.46500	1.44500	0
14/03/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.43800	1.47000	0
14/03/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.49900	1.47900	0
14/03/2011	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.59400	3.58300	0
14/03/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	7.05660	7.11190	0
14/03/2011	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.00000	0.01533	0
14/03/2011	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.04360	0.04873	0
14/03/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.17188	0.19908	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.21638	0.19088	0
14/03/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.29645	0.32888	0
14/03/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.28985	0.26698	0
14/03/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.27697	0.30431	0
14/03/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.32037	0.29241	0
14/03/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.25881	0.28466	0
14/03/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.35221	0.32276	0
14/03/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.08024	0.09501	0
14/03/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.47474	0.43681	60
14/03/2011	£ / R On 19-December-11			Foreign Exchange Future	11.49660	11.50360	87
14/03/2011	£ / R On 14-March-11	7.30	C	Foreign Exchange Future	3.82700	3.78300	0
14/03/2011	£ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
14/03/2011	£ / R On 14-March-11	8.00	C	Foreign Exchange Future	3.12700	3.08300	0
14/03/2011	£ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.00000	0.00100	0
14/03/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.58000	0.58900	0
14/03/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.12100	0.12100	10
14/03/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.42500	0.43400	0
14/03/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.52100	0.51900	0
14/03/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.40600	0.41600	0
14/03/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.55200	0.55100	0
14/03/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.38800	0.39800	0
14/03/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.58400	0.58300	0
14/03/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.52900	0.54400	0
14/03/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.63200	0.64000	0
14/03/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.51000	0.52500	0
14/03/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.66300	0.67100	0
14/03/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.49200	0.50700	0
14/03/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.69500	0.70300	0
14/03/2011	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.62300	0.66800	0
14/03/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.11600	0.13000	0
14/03/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.70700	0.71200	0
14/03/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.10700	0.12100	0
14/03/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.74800	0.75300	0
14/03/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.09800	0.11200	0
14/03/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.78900	0.79400	0
14/03/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.09000	0.10400	0
14/03/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.83100	0.83600	100
14/03/2011	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.87300	0.91800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.23200	0.24500	0
14/03/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.97800	0.98000	200
14/03/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.34100	0.35800	0
14/03/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.04400	1.05400	250
14/03/2011	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.42300	1.46800	0
14/03/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08640	0.08680	0
14/03/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01649	0.01689	0
14/03/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00009	0.00009	0
14/03/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01023	0.01054	0
14/03/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00013	0.00014	0
14/03/2011	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00736	0.00720	0
14/03/2011	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00760	0.00796	0
14/03/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00120	0.00116	0
14/03/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00273	0.00294	0
14/03/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00263	0.00254	0
14/03/2011	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00000	0.00002	0
14/03/2011	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00264	0.00282	0
14/03/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00288	0.00305	0
14/03/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00648	0.00625	0
14/03/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00056	0.00064	0
14/03/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01046	0.01024	0
14/03/2011	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01264	0.01280	0
14/03/2011	€ / R On 19-December-11			Foreign Exchange Future	9.93500	9.90120	300
14/03/2011	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.13900	0.07100	0
14/03/2011	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.00000	0.01500	0
14/03/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.49300	0.47900	0
14/03/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.27300	0.28900	0
14/03/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.46500	0.45100	0
14/03/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.29500	0.31100	0
14/03/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.43800	0.42500	0
14/03/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.31800	0.33500	0
14/03/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.57200	0.55000	0
14/03/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.38700	0.39900	0
14/03/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.54600	0.52500	0
14/03/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.41100	0.42400	0
14/03/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.52100	0.50000	0
14/03/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.43600	0.44900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	€ / R On 14-March-11	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	€ / R On 14-March-11	10.00	P	Foreign Exchange Future	0.36100	0.44400	0
14/03/2011	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.46100	0.54400	0
14/03/2011	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.76100	0.84400	0
14/03/2011	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.86100	0.94400	0
14/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11			Can-Do Future	6.86520	6.91810	524,280
14/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.80	C	Can-Do Future	0.07900	0.12900	0
14/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.80	P	Can-Do Future	0.01400	0.01100	0
14/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.85	C	Can-Do Future	0.04600	0.09000	0
14/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.85	P	Can-Do Future	0.03100	0.02200	0
14/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.90	C	Can-Do Future	0.02500	0.05800	0
14/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.90	P	Can-Do Future	0.06000	0.04000	0
14/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11			Can-Do Future	9.58790	9.55550	7,857
14/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.55	C	Can-Do Future	0.07200	0.06500	0
14/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.55	P	Can-Do Future	0.03400	0.06000	0
14/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.60	C	Can-Do Future	0.04400	0.04500	0
14/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.60	P	Can-Do Future	0.05600	0.09000	0
14/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.65	C	Can-Do Future	0.02700	0.03000	0
14/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.65	P	Can-Do Future	0.08900	0.12500	0
14/03/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.82980	7.86150	0
14/03/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.45400	0.47700	0
14/03/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.10700	0.10200	0
14/03/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.41500	0.43800	0
14/03/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.11800	0.11300	0
14/03/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.37800	0.39900	0
14/03/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.13100	0.12400	0
14/03/2011	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.21100	0.19600	0
14/03/2011	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.00000	0.00100	0
14/03/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.14000	1.13200	0
14/03/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.56000	0.52100	0
14/03/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.11200	1.10500	0
14/03/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.58200	0.54400	0
14/03/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.08500	1.07900	0
14/03/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.60500	0.56800	0
14/03/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.20610	7.24450	0
14/03/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.34500	0.37700	0
14/03/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.07400	0.06900	0

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14/03/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.30800	0.33900	0
14/03/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.08700	0.08100	0
14/03/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.27200	0.30300	0
14/03/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.10100	0.09500	0
14/03/2011	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.09000	0.08100	0
14/03/2011	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.00000	0.00300	0
14/03/2011	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.04000	0.04000	0
14/03/2011	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.00000	0.01200	0
14/03/2011	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.00000	0.01500	0
14/03/2011	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.01000	0.03700	0
14/03/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.23400	0.25900	0
14/03/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.22800	0.21500	0
14/03/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.21300	0.23300	0
14/03/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.25700	0.23900	0
14/03/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.19400	0.21200	0
14/03/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.28800	0.26800	0
14/03/2011	CHF / R On 19-September-11			Foreign Exchange Future	7.63900	7.65540	0
14/03/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.53000	0.54200	0
14/03/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.05600	0.05300	0
14/03/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.49000	0.50200	0
14/03/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.06600	0.06300	0
14/03/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.45100	0.46300	0
14/03/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.07700	0.07400	0
14/03/2011	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.25100	0.23500	0
14/03/2011	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.20100	0.18500	0
14/03/2011	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.15100	0.13700	0
14/03/2011	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.00000	0.00200	0
14/03/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.33600	0.34600	0
14/03/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.29700	0.29100	0
14/03/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.31200	0.32300	0
14/03/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.32300	0.31800	0
14/03/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.29200	0.30300	0
14/03/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.35300	0.34800	0
14/03/2011	RAIN On 13-June-11			Foreign Exchange Future	13,916.27000	13,941.30000	0
14/03/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	416.30000	441.30000	0
14/03/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	416.30000	441.30000	0
14/03/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	416.30000	441.30000	0
14/03/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	115.10000	156.70000	0
14/03/2011	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	115.10000	156.70000	0
14/03/2011	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	0.00000	0.10000	0
14/03/2011	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	115.10000	156.60000	0
14/03/2011	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.08070	1.08810	0
14/03/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.06830	0.07470	0
14/03/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00650	0.00560	0
14/03/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.05930	0.06410	0
14/03/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.02860	0.02600	0
14/03/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.03710	0.04050	0
14/03/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.05640	0.05240	0
14/03/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.02340	0.02570	0
14/03/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.09270	0.08760	0
<b>Futures Open Interest</b>							<b>1,069,187.00</b>
<b>Options Open Interest</b>							<b>58,470.00</b>
<b>Total</b>							<b>1,127,657.00</b>