



# Currency Futures & Options Weekly Statistics

From: 14/03/2011 To: 18/03/2011

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
15/03/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.29200	9.18860	0
15/03/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.58200	0.49900	0
15/03/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.12200	0.14200	5,000
15/03/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.51300	0.43400	0
15/03/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.15300	0.17700	10,000
15/03/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.44900	0.37500	0
15/03/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.18900	0.21800	10,000
15/03/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.66000	0.57800	0
15/03/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.27700	0.30000	0
15/03/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.65200	0.57100	0
15/03/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.28300	0.30700	1,000
15/03/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.63100	0.55100	0
15/03/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.29800	0.32300	0
15/03/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.20200	0.15400	500
15/03/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.19500	0.24900	0
15/03/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.60300	0.52500	0
15/03/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.32000	0.34700	0
15/03/2011	\$ / R On 13-June-11	7.10	C	Foreign Exchange Future	0.18200	0.13800	650
15/03/2011	\$ / R On 13-June-11	7.10	P	Foreign Exchange Future	0.22500	0.28300	0
15/03/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.14800	0.11100	2,190
15/03/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.29100	0.35600	0
15/03/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.13400	0.09900	500
15/03/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.32700	0.39400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.37100	0.31700	0
15/03/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.41200	0.45900	0
15/03/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.35300	0.30100	0
15/03/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.44400	0.49300	0
15/03/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.33500	0.28600	0
15/03/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.47600	0.52800	0
15/03/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.21100	0.17400	10,000
15/03/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.50100	0.56700	0
15/03/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.08100	0.05900	800
15/03/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.52400	0.60400	0
15/03/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.17500	0.14300	200
15/03/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.61500	0.68600	0
15/03/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.13700	0.11200	2,800
15/03/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.77700	0.85500	0
15/03/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.10900	0.08900	3,000
15/03/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.94900	1.03200	0
15/03/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.10300	0.08400	0
15/03/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.99300	1.07700	0
15/03/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.09800	0.08000	0
15/03/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.03800	1.12300	0
15/03/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.55500	1.47000	0
15/03/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.41300	1.43100	0
15/03/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.53800	1.45400	0
15/03/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.44600	1.46500	0
15/03/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.52100	1.43800	0
15/03/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.47900	1.49900	0
15/03/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	7.16020	7.05660	0
15/03/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.22871	0.17188	0
15/03/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.17131	0.21638	0
15/03/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.36226	0.29645	0
15/03/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.25206	0.28985	0
15/03/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.33596	0.27697	0
15/03/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.27576	0.32037	0
15/03/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.31097	0.25881	0
15/03/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.30077	0.35221	0
15/03/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.10883	0.08024	0
15/03/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.40143	0.47474	60
15/03/2011	£ / R On 19-December-11			Foreign Exchange Future	11.60760	11.49660	87
15/03/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.66300	0.58000	0
15/03/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.09300	0.12100	10



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.47700	0.42500	0
15/03/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.45900	0.52100	0
15/03/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.45600	0.40600	0
15/03/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.48800	0.55200	0
15/03/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.43600	0.38800	0
15/03/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.51800	0.58400	0
15/03/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.58900	0.52900	0
15/03/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.58100	0.63200	0
15/03/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.56900	0.51000	0
15/03/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.61100	0.66300	0
15/03/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.54900	0.49200	0
15/03/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.64100	0.69500	0
15/03/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.14100	0.11600	0
15/03/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.62100	0.70700	0
15/03/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.13000	0.10700	0
15/03/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.66000	0.74800	0
15/03/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.12000	0.09800	0
15/03/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.70000	0.78900	0
15/03/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.11000	0.09000	0
15/03/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.74000	0.83100	100
15/03/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.26300	0.23200	0
15/03/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.89500	0.97800	200
15/03/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.38400	0.34100	0
15/03/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.97600	1.04400	250
15/03/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08860	0.08640	0
15/03/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01868	0.01649	0
15/03/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00008	0.00009	0
15/03/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01236	0.01023	0
15/03/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00006	0.00013	0
15/03/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00933	0.00760	0
15/03/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00073	0.00120	0
15/03/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00388	0.00273	0
15/03/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00158	0.00263	0
15/03/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00363	0.00288	0
15/03/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00503	0.00648	0
15/03/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00082	0.00056	0
15/03/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00852	0.01046	0
15/03/2011	€ / R On 19-December-11			Foreign Exchange Future	10.07460	9.93500	300
15/03/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.59400	0.49300	0
15/03/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.23300	0.27300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.56400	0.46500	0
15/03/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.25300	0.29500	0
15/03/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.53400	0.43800	0
15/03/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.27300	0.31800	0
15/03/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.66500	0.57200	0
15/03/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.34000	0.38700	0
15/03/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.63700	0.54600	0
15/03/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.36200	0.41100	0
15/03/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.60900	0.52100	0
15/03/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.38400	0.43600	0
15/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11			Can-Do Future	6.96790	6.86520	524,280
15/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.80	C	Can-Do Future	0.16900	0.07900	0
15/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.80	P	Can-Do Future	0.00100	0.01400	0
15/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.85	C	Can-Do Future	0.12200	0.04600	0
15/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.85	P	Can-Do Future	0.00400	0.03100	0
15/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.90	C	Can-Do Future	0.07900	0.02500	0
15/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.90	P	Can-Do Future	0.01100	0.06000	0
15/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11			Can-Do Future	9.85160	9.58790	7,857
15/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.55	C	Can-Do Future	0.30300	0.07200	0
15/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.55	P	Can-Do Future	0.00100	0.03400	0
15/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.60	C	Can-Do Future	0.25400	0.04400	0
15/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.60	P	Can-Do Future	0.00200	0.05600	0
15/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.65	C	Can-Do Future	0.20600	0.02700	0
15/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.65	P	Can-Do Future	0.00400	0.08900	0
15/03/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.81170	7.82980	0
15/03/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.44000	0.45400	0
15/03/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.11200	0.10700	0
15/03/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.40200	0.41500	0
15/03/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.12400	0.11800	0
15/03/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.36500	0.37800	0
15/03/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.13700	0.13100	0
15/03/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.12900	1.14000	0
15/03/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.56700	0.56000	0
15/03/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.10100	1.11200	0
15/03/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.58900	0.58200	0
15/03/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.07400	1.08500	0
15/03/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.61200	0.60500	0
15/03/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.24240	7.20610	0
15/03/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.38100	0.34500	0
15/03/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.07600	0.07400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.34400	0.30800	0
15/03/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.08900	0.08700	0
15/03/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.30800	0.27200	0
15/03/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.10300	0.10100	0
15/03/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.26300	0.23400	0
15/03/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.22100	0.22800	0
15/03/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.23700	0.21300	0
15/03/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.24500	0.25700	0
15/03/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.21700	0.19400	0
15/03/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.27500	0.28800	0
15/03/2011	CHF / R On 19-September-11			Foreign Exchange Future	7.81680	7.63900	0
15/03/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.67900	0.53000	0
15/03/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.03100	0.05600	0
15/03/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.63500	0.49000	0
15/03/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.03700	0.06600	0
15/03/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.59300	0.45100	0
15/03/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.04500	0.07700	0
15/03/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.43400	0.33600	0
15/03/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.21700	0.29700	0
15/03/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.40600	0.31200	0
15/03/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.23900	0.32300	0
15/03/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.38000	0.29200	0
15/03/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.26300	0.35300	0
15/03/2011	RAIN On 13-June-11			Foreign Exchange Future	14,127.58000	13,916.27000	0
15/03/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	627.60000	416.30000	0
15/03/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	627.60000	416.30000	0
15/03/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	627.60000	416.30000	0
15/03/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.09560	1.08070	0
15/03/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.08120	0.06830	0
15/03/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00500	0.00650	0
15/03/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.07000	0.05930	0
15/03/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.02440	0.02860	0
15/03/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.04480	0.03710	0
15/03/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.04920	0.05640	0
15/03/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.02870	0.02340	0
15/03/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.08310	0.09270	0
16/03/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.29970	9.29200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.58400	0.58200	0
16/03/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.11800	0.12200	5,000
16/03/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.51400	0.51300	0
16/03/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.14800	0.15300	10,000
16/03/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.44900	0.44900	0
16/03/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.18300	0.18900	10,000
16/03/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.65500	0.66000	0
16/03/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.26900	0.27700	0
16/03/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.64700	0.65200	0
16/03/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.27500	0.28300	1,000
16/03/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.62600	0.63100	0
16/03/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.29000	0.29800	0
16/03/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.20200	0.20200	500
16/03/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.18800	0.19500	0
16/03/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.59800	0.60300	0
16/03/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.31200	0.32000	0
16/03/2011	\$ / R On 13-June-11	7.10	C	Foreign Exchange Future	0.18200	0.18200	650
16/03/2011	\$ / R On 13-June-11	7.10	P	Foreign Exchange Future	0.21800	0.22500	0
16/03/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.14700	0.14800	2,190
16/03/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.28300	0.29100	0
16/03/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.13300	0.13400	500
16/03/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.31900	0.32700	0
16/03/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.36800	0.37100	0
16/03/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.40300	0.41200	0
16/03/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.35000	0.35300	0
16/03/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.43500	0.44400	0
16/03/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.33300	0.33500	0
16/03/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.46800	0.47600	0
16/03/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.21100	0.21100	10,000
16/03/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.49500	0.50100	0
16/03/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.08000	0.08100	800
16/03/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.51600	0.52400	0
16/03/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.17500	0.17500	200
16/03/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.60900	0.61500	0
16/03/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.13800	0.13700	2,800
16/03/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.77200	0.77700	0
16/03/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.11000	0.10900	3,000
16/03/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.94400	0.94900	0
16/03/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.10400	0.10300	0
16/03/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.98800	0.99300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.09800	0.09800	0
16/03/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.03200	1.03800	0
16/03/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.55500	1.55500	0
16/03/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.40500	1.41300	0
16/03/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.53900	1.53800	0
16/03/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.43900	1.44600	0
16/03/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.52200	1.52100	0
16/03/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.47200	1.47900	0
16/03/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	7.16630	7.16020	0
16/03/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.22911	0.22871	0
16/03/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.16501	0.17131	0
16/03/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.36230	0.36226	0
16/03/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.24600	0.25206	0
16/03/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.33588	0.33596	0
16/03/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.26958	0.27576	0
16/03/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.31079	0.31097	0
16/03/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.29449	0.30077	0
16/03/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.10790	0.10883	0
16/03/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.39380	0.40143	60
16/03/2011	£ / R On 19-December-11			Foreign Exchange Future	11.61790	11.60760	452
16/03/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.67100	0.66300	0
16/03/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.09000	0.09300	10
16/03/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.48700	0.47700	0
16/03/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.45900	0.45900	0
16/03/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.46600	0.45600	0
16/03/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.48800	0.48800	0
16/03/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.44600	0.43600	0
16/03/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.51800	0.51800	0
16/03/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.60100	0.58900	0
16/03/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.58300	0.58100	0
16/03/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.58100	0.56900	0
16/03/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.61300	0.61100	0
16/03/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.56100	0.54900	0
16/03/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.64300	0.64100	0
16/03/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.15000	0.14100	0
16/03/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.61900	0.62100	0
16/03/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.13800	0.13000	0
16/03/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.65700	0.66000	0
16/03/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.12800	0.12000	0
16/03/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.69700	0.70000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.11800	0.11000	0
16/03/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.73700	0.74000	100
16/03/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.27400	0.26300	0
16/03/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.89600	0.89500	200
16/03/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.39700	0.38400	0
16/03/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.97900	0.97600	250
16/03/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08910	0.08860	0
16/03/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01919	0.01868	0
16/03/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00009	0.00008	0
16/03/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01278	0.01236	0
16/03/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00008	0.00006	0
16/03/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.01000	0.00933	0
16/03/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00090	0.00073	0
16/03/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00432	0.00388	0
16/03/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00162	0.00158	0
16/03/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00425	0.00363	0
16/03/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00515	0.00503	0
16/03/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00101	0.00082	0
16/03/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00831	0.00852	0
16/03/2011	€ / R On 19-December-11			Foreign Exchange Future	10.06790	10.07460	300
16/03/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.58600	0.59400	0
16/03/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.23100	0.23300	0
16/03/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.55500	0.56400	0
16/03/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.25000	0.25300	0
16/03/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.52600	0.53400	0
16/03/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.27100	0.27300	0
16/03/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.65600	0.66500	0
16/03/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.33800	0.34000	0
16/03/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.62700	0.63700	0
16/03/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.35900	0.36200	0
16/03/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.60000	0.60900	0
16/03/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.38200	0.38400	0
16/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11			Can-Do Future	6.97560	6.96790	524,280
16/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.80	C	Can-Do Future	0.17600	0.16900	0
16/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.80	P	Can-Do Future	0.00000	0.00100	0
16/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.85	C	Can-Do Future	0.12700	0.12200	0
16/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.85	P	Can-Do Future	0.00100	0.00400	0
16/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.90	C	Can-Do Future	0.08100	0.07900	0
16/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.90	P	Can-Do Future	0.00500	0.01100	0
16/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11			Can-Do Future	9.84520	9.85160	7,857

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.55	C	Can-Do Future	0.29500	0.30300	0
16/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.55	P	Can-Do Future	0.00000	0.00100	0
16/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.60	C	Can-Do Future	0.24600	0.25400	0
16/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.60	P	Can-Do Future	0.00100	0.00200	0
16/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.65	C	Can-Do Future	0.19700	0.20600	0
16/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.65	P	Can-Do Future	0.00200	0.00400	0
16/03/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.78110	7.81170	0
16/03/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.45200	0.44000	0
16/03/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.11500	0.11200	0
16/03/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.41400	0.40200	0
16/03/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.12700	0.12400	0
16/03/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.37700	0.36500	0
16/03/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.14000	0.13700	0
16/03/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.11700	1.12900	0
16/03/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.58600	0.56700	0
16/03/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.09000	1.10100	0
16/03/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.60900	0.58900	0
16/03/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.06500	1.07400	0
16/03/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.63400	0.61200	0
16/03/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.23680	7.24240	0
16/03/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.36700	0.38100	0
16/03/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.06600	0.07600	0
16/03/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.32900	0.34400	0
16/03/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.07800	0.08900	0
16/03/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.29300	0.30800	0
16/03/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.09200	0.10300	0
16/03/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.25300	0.26300	0
16/03/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.21600	0.22100	0
16/03/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.22700	0.23700	0
16/03/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.24000	0.24500	0
16/03/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.20700	0.21700	0
16/03/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.27000	0.27500	0
16/03/2011	CHF / R On 19-September-11			Foreign Exchange Future	7.84060	7.81680	0
16/03/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.70000	0.67900	0
16/03/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.02800	0.03100	0
16/03/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.65600	0.63500	0
16/03/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.03400	0.03700	0
16/03/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.61200	0.59300	0
16/03/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.04000	0.04500	0
16/03/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.44600	0.43400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.20500	0.21700	0
16/03/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.41800	0.40600	0
16/03/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.22700	0.23900	0
16/03/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.39100	0.38000	0
16/03/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.25000	0.26300	0
16/03/2011	RAIN On 13-June-11			Foreign Exchange Future	14,139.21000	14,127.58000	0
16/03/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	639.20000	627.60000	0
16/03/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	639.20000	627.60000	0
16/03/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	639.20000	627.60000	0
16/03/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.09700	1.09560	0
16/03/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.08220	0.08120	0
16/03/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00440	0.00500	0
16/03/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.07040	0.07000	0
16/03/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.02340	0.02440	0
16/03/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.04500	0.04480	0
16/03/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.04800	0.04920	0
16/03/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.02880	0.02870	0
16/03/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.08180	0.08310	0
17/03/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.39790	9.29970	0
17/03/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.65900	0.58400	0
17/03/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.09400	0.11800	5,000
17/03/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.58500	0.51400	0
17/03/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.12000	0.14800	10,000
17/03/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.51600	0.44900	0
17/03/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.15100	0.18300	10,000
17/03/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.72500	0.65500	0
17/03/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.23500	0.26900	0
17/03/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.71600	0.64700	0
17/03/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.24000	0.27500	1,000
17/03/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.69400	0.62600	0
17/03/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.25400	0.29000	0
17/03/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.26000	0.20200	500
17/03/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.15000	0.18800	0
17/03/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.66400	0.59800	0
17/03/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.27400	0.31200	0
17/03/2011	\$ / R On 13-June-11	7.10	C	Foreign Exchange Future	0.23100	0.18200	650
17/03/2011	\$ / R On 13-June-11	7.10	P	Foreign Exchange Future	0.17100	0.21800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.18500	0.14700	2,190
17/03/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.22500	0.28300	0
17/03/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.16700	0.13300	500
17/03/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.25700	0.31900	0
17/03/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.42000	0.36800	0
17/03/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.35500	0.40300	0
17/03/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.39600	0.35000	0
17/03/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.38100	0.43500	0
17/03/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.37700	0.33300	0
17/03/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.41200	0.46800	0
17/03/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.24400	0.21100	10,000
17/03/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.42900	0.49500	0
17/03/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.10000	0.08000	800
17/03/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.44000	0.51600	0
17/03/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.20300	0.17500	200
17/03/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.53800	0.60900	0
17/03/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.15900	0.13800	2,800
17/03/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.69400	0.77200	0
17/03/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.12600	0.11000	3,000
17/03/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.86100	0.94400	0
17/03/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.12000	0.10400	0
17/03/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.90500	0.98800	0
17/03/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.11300	0.09800	0
17/03/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.94800	1.03200	0
17/03/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.59600	1.55500	0
17/03/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.34800	1.40500	0
17/03/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.57900	1.53900	0
17/03/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.38100	1.43900	0
17/03/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.56200	1.52200	0
17/03/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.41400	1.47200	0
17/03/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	7.26470	7.16630	0
17/03/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.29044	0.22911	0
17/03/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.13044	0.16501	0
17/03/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.42238	0.36230	0
17/03/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.20768	0.24600	0
17/03/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.39366	0.33588	0
17/03/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.22896	0.26958	0
17/03/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.36625	0.31079	0
17/03/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.25155	0.29449	0
17/03/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.13584	0.10790	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.32584	0.39380	60
17/03/2011	£ / R On 19-December-11			Foreign Exchange Future	11.82190	11.61790	452
17/03/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.83700	0.67100	0
17/03/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.05700	0.09000	10
17/03/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.60800	0.48700	0
17/03/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.37700	0.45900	0
17/03/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.58100	0.46600	0
17/03/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.40000	0.48800	0
17/03/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.55600	0.44600	0
17/03/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.42500	0.51800	0
17/03/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.71000	0.60100	0
17/03/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.48800	0.58300	0
17/03/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.68500	0.58100	0
17/03/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.51300	0.61300	0
17/03/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.66000	0.56100	0
17/03/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.53800	0.64300	0
17/03/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.21700	0.15000	0
17/03/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.48700	0.61900	0
17/03/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.20200	0.13800	0
17/03/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.52200	0.65700	0
17/03/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.18800	0.12800	0
17/03/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.55800	0.69700	0
17/03/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.17500	0.11800	0
17/03/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.59500	0.73700	100
17/03/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.34300	0.27400	0
17/03/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.76200	0.89600	200
17/03/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.46700	0.39700	0
17/03/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.84500	0.97900	250
17/03/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.09250	0.08910	70
17/03/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.02256	0.01919	0
17/03/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00006	0.00009	0
17/03/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01614	0.01278	0
17/03/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00004	0.00008	0
17/03/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.01294	0.01000	0
17/03/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00044	0.00090	0
17/03/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00681	0.00432	0
17/03/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00071	0.00162	0
17/03/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00591	0.00425	0
17/03/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00341	0.00515	0
17/03/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00183	0.00101	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00573	0.00831	0
17/03/2011	€ / R On 19-December-11			Foreign Exchange Future	10.25540	10.06790	300
17/03/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.71400	0.58600	0
17/03/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.17500	0.23100	0
17/03/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.68100	0.55500	0
17/03/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.19200	0.25000	0
17/03/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.64800	0.52600	0
17/03/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.20900	0.27100	0
17/03/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.77800	0.65600	0
17/03/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.27300	0.33800	0
17/03/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.74800	0.62700	0
17/03/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.29300	0.35900	0
17/03/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.71800	0.60000	0
17/03/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.31300	0.38200	0
17/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11			Can-Do Future	7.07560	6.97560	524,280
17/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.80	C	Can-Do Future	0.27600	0.17600	0
17/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.80	P	Can-Do Future	0.00000	0.00000	0
17/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.85	C	Can-Do Future	0.22600	0.12700	0
17/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.85	P	Can-Do Future	0.00000	0.00100	0
17/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.90	C	Can-Do Future	0.17600	0.08100	0
17/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.90	P	Can-Do Future	0.00000	0.00500	0
17/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11			Can-Do Future	10.02660	9.84520	7,857
17/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.55	C	Can-Do Future	0.47700	0.29500	0
17/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.55	P	Can-Do Future	0.00000	0.00000	0
17/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.60	C	Can-Do Future	0.42700	0.24600	0
17/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.60	P	Can-Do Future	0.00000	0.00100	0
17/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.65	C	Can-Do Future	0.37700	0.19700	0
17/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.65	P	Can-Do Future	0.00000	0.00200	0
17/03/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.84320	7.78110	0
17/03/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.53600	0.00000	0
17/03/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.12400	0.00000	0
17/03/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.50200	0.00000	0
17/03/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.14000	0.00000	0
17/03/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.46900	0.00000	0
17/03/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.15700	0.00000	0
17/03/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.15500	1.11700	0
17/03/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.56200	0.58600	0
17/03/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.12700	1.09000	0
17/03/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.58400	0.60900	0
17/03/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.10000	1.06500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.60700	0.63400	0
17/03/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.33930	7.23680	0
17/03/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.44800	0.36700	0
17/03/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.04800	0.06600	0
17/03/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.40700	0.32900	0
17/03/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.05700	0.07800	0
17/03/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.36700	0.29300	0
17/03/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.06700	0.09200	0
17/03/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.31700	0.25300	0
17/03/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.17800	0.21600	0
17/03/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.28800	0.22700	0
17/03/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.19900	0.24000	0
17/03/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.26000	0.20700	0
17/03/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.22100	0.27000	0
17/03/2011	CHF / R On 19-September-11			Foreign Exchange Future	8.09090	7.84060	0
17/03/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.92800	0.70000	0
17/03/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.01100	0.02800	0
17/03/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.88000	0.65600	0
17/03/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.01300	0.03400	0
17/03/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.83400	0.61200	0
17/03/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.01700	0.04000	0
17/03/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.61600	0.44600	0
17/03/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.12500	0.20500	0
17/03/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.58100	0.41800	0
17/03/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.14000	0.22700	0
17/03/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.54900	0.39100	0
17/03/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.15800	0.25000	0
17/03/2011	RAIN On 13-June-11			Foreign Exchange Future	14,408.22000	14,139.21000	0
17/03/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	908.20000	639.20000	0
17/03/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
17/03/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	908.20000	639.20000	0
17/03/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
17/03/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	908.20000	639.20000	0
17/03/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
17/03/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.11190	1.09700	0
17/03/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.09500	0.08220	0
17/03/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00280	0.00440	0
17/03/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.08070	0.07040	0
17/03/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.01880	0.02340	0
17/03/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.05210	0.04500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.04020	0.04800	0
17/03/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.03360	0.02880	0
17/03/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.07170	0.08180	0
18/03/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.31150	9.39790	0
18/03/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.59600	0.65900	0
18/03/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.12200	0.09400	5,000
18/03/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.52700	0.58500	0
18/03/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.15300	0.12000	10,000
18/03/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.46300	0.51600	0
18/03/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.18900	0.15100	10,000
18/03/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.66900	0.72500	0
18/03/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.27300	0.23500	0
18/03/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.66100	0.71600	0
18/03/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.27900	0.24000	1,000
18/03/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.64100	0.69400	0
18/03/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.29500	0.25400	0
18/03/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.21400	0.26000	500
18/03/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.19300	0.15000	0
18/03/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.61300	0.66400	0
18/03/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.31700	0.27400	0
18/03/2011	\$ / R On 13-June-11	7.10	C	Foreign Exchange Future	0.19400	0.23100	650
18/03/2011	\$ / R On 13-June-11	7.10	P	Foreign Exchange Future	0.22300	0.17100	0
18/03/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.15800	0.18500	2,190
18/03/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.28700	0.22500	0
18/03/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.14300	0.16700	500
18/03/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.32200	0.25700	0
18/03/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.38200	0.42000	0
18/03/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.40900	0.35500	0
18/03/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.36300	0.39600	0
18/03/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.44000	0.38100	0
18/03/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.34600	0.37700	0
18/03/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.47300	0.41200	0
18/03/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.22300	0.24400	10,000
18/03/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.49900	0.42900	0
18/03/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.08800	0.10000	800
18/03/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.51700	0.44000	0
18/03/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.18600	0.20300	200
18/03/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.61200	0.53800	0
18/03/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.14700	0.15900	2,800
18/03/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.77300	0.69400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.11800	0.12600	3,000
18/03/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.94400	0.86100	0
18/03/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.11100	0.12000	0
18/03/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.98700	0.90500	0
18/03/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.10600	0.11300	0
18/03/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.03200	0.94800	0
18/03/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.57400	1.59600	0
18/03/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.41300	1.34800	0
18/03/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.55800	1.57900	0
18/03/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.44700	1.38100	0
18/03/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.54100	1.56200	0
18/03/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.48000	1.41400	0
18/03/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	7.17400	7.26470	0
18/03/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.24100	0.29044	0
18/03/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.17010	0.13044	0
18/03/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.37542	0.42238	0
18/03/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.25142	0.20768	0
18/03/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.34894	0.39366	0
18/03/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.27494	0.22896	0
18/03/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.32376	0.36625	0
18/03/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.29976	0.25155	0
18/03/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.11758	0.13584	0
18/03/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.39668	0.32584	60
18/03/2011	£ / R On 19-December-11			Foreign Exchange Future	11.70990	11.82190	452
18/03/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.75200	0.83700	0
18/03/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.08100	0.05700	10
18/03/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.54000	0.60800	0
18/03/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.41900	0.37700	0
18/03/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.51500	0.58100	0
18/03/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.44400	0.40000	0
18/03/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.49100	0.55600	0
18/03/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.47000	0.42500	0
18/03/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.64700	0.71000	0
18/03/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.53700	0.48800	0
18/03/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.62300	0.68500	0
18/03/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.56300	0.51300	0
18/03/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.60000	0.66000	0
18/03/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.59000	0.53800	0
18/03/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.18800	0.21700	0
18/03/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.56700	0.48700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.17500	0.20200	0
18/03/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.60400	0.52200	0
18/03/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.16300	0.18800	0
18/03/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.64200	0.55800	0
18/03/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.15200	0.17500	0
18/03/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.68100	0.59500	100
18/03/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.30500	0.34300	0
18/03/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.83400	0.76200	200
18/03/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.42700	0.46700	0
18/03/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.91700	0.84500	250
18/03/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08860	0.09250	80
18/03/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01869	0.02256	0
18/03/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00009	0.00006	0
18/03/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01243	0.01614	0
18/03/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00013	0.00004	0
18/03/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00975	0.01294	0
18/03/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00115	0.00044	0
18/03/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00439	0.00681	0
18/03/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00209	0.00071	0
18/03/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00434	0.00591	0
18/03/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00574	0.00341	0
18/03/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00121	0.00183	0
18/03/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00891	0.00573	0
18/03/2011	€ / R On 19-December-11			Foreign Exchange Future	10.21570	10.25540	300
18/03/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.69000	0.71400	0
18/03/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.18800	0.17500	0
18/03/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.65700	0.68100	0
18/03/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.20500	0.19200	0
18/03/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.62500	0.64800	0
18/03/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.22300	0.20900	0
18/03/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.75500	0.77800	0
18/03/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.28900	0.27300	0
18/03/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.72500	0.74800	0
18/03/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.30900	0.29300	0
18/03/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.69600	0.71800	0
18/03/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.33000	0.31300	0
18/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11			Can-Do Future	7.03920	7.07560	0
18/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.80	C	Can-Do Future	0.23900	0.27600	0
18/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.80	P	Can-Do Future	0.00000	0.00000	0
18/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.85	C	Can-Do Future	0.18900	0.22600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.85	P	Can-Do Future	0.00000	0.00000	0
18/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.90	C	Can-Do Future	0.13900	0.17600	0
18/03/2011	ANY DAY EXPIRY CAAB \$ On 18-March-11	6.90	P	Can-Do Future	0.00000	0.00000	0
18/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11			Can-Do Future	9.95050	10.02660	0
18/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.55	C	Can-Do Future	0.40100	0.47700	0
18/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.55	P	Can-Do Future	0.00100	0.00000	0
18/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.60	C	Can-Do Future	0.35100	0.42700	0
18/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.60	P	Can-Do Future	0.00100	0.00000	0
18/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.65	C	Can-Do Future	0.30100	0.37700	0
18/03/2011	ANY DAY EXPIRY CAAC € On 18-March-11	9.65	P	Can-Do Future	0.00100	0.00000	0
18/03/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.83420	7.84320	0
18/03/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.52000	0.53600	0
18/03/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.12900	0.12400	0
18/03/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.48700	0.50200	0
18/03/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.14600	0.14000	0
18/03/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.45400	0.46900	0
18/03/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.16300	0.15700	0
18/03/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.14900	1.15500	0
18/03/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.56500	0.56200	0
18/03/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.12100	1.12700	0
18/03/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.58700	0.58400	0
18/03/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.09400	1.10000	0
18/03/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.61000	0.60700	0
18/03/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.25550	7.33930	0
18/03/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.38100	0.44800	0
18/03/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.06200	0.04800	0
18/03/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.34200	0.40700	0
18/03/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.07300	0.05700	0
18/03/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.30500	0.36700	0
18/03/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.08600	0.06700	0
18/03/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.27100	0.31700	0
18/03/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.21600	0.17800	0
18/03/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.24500	0.28800	0
18/03/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.24000	0.19900	0
18/03/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.22400	0.26000	0
18/03/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.26900	0.22100	0
18/03/2011	CHF / R On 19-September-11			Foreign Exchange Future	7.93750	8.09090	0
18/03/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.79700	0.92800	0
18/03/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.03000	0.01100	0
18/03/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.75200	0.88000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.03500	0.01300	0
18/03/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.70700	0.83400	0
18/03/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.04000	0.01700	0
18/03/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.52700	0.61600	0
18/03/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.19000	0.12500	0
18/03/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.49600	0.58100	0
18/03/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.20900	0.14000	0
18/03/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.46700	0.54900	0
18/03/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.23000	0.15800	0
18/03/2011	RAIN On 13-June-11			Foreign Exchange Future	14,234.75000	14,408.22000	0
18/03/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	734.80000	908.20000	0
18/03/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
18/03/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	734.80000	908.20000	0
18/03/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.10000	0.00000	0
18/03/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	734.70000	908.20000	0
18/03/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
18/03/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.09890	1.11190	0
18/03/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.08410	0.09500	0
18/03/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00470	0.00280	0
18/03/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.07290	0.08070	0
18/03/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.02400	0.01880	0
18/03/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.04730	0.05210	0
18/03/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.04840	0.04020	0
18/03/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.03070	0.03360	0
18/03/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.08180	0.07170	0
<b>Futures Open Interest</b>							<b>521,472.00</b>
<b>Options Open Interest</b>							<b>61,470.00</b>
<b>Total</b>							<b>582,942.00</b>