



Currency Futures & Options Weekly Statistics

From: 21/03/2011 To: 23/03/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.23450	9.31150	0
22/03/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.52600	0.59600	0
22/03/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.13400	0.12200	5,000
22/03/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.46000	0.52700	0
22/03/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.16800	0.15300	10,000
22/03/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.39900	0.46300	0
22/03/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.20700	0.18900	10,000
22/03/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.60400	0.66900	0
22/03/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.29200	0.27300	0
22/03/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.59600	0.66100	0
22/03/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.29800	0.27900	1,000
22/03/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.57600	0.64100	0
22/03/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.31400	0.29500	0
22/03/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.16900	0.21400	500
22/03/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.22800	0.19300	0
22/03/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.54900	0.61300	0
22/03/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.33700	0.31700	0
22/03/2011	\$ / R On 13-June-11	7.10	C	Foreign Exchange Future	0.15200	0.19400	650
22/03/2011	\$ / R On 13-June-11	7.10	P	Foreign Exchange Future	0.26100	0.22300	0
22/03/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.12200	0.15800	2,190
22/03/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.33100	0.28700	0
22/03/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.11000	0.14300	500
22/03/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.36900	0.32200	0
22/03/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.33500	0.38200	0
22/03/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.44400	0.40900	0
22/03/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.31800	0.36300	0
22/03/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.47700	0.44000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.30200	0.34600	0
22/03/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.51100	0.47300	0
22/03/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.18500	0.22300	10,000
22/03/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.54300	0.49900	0
22/03/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.06500	0.08800	800
22/03/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.57400	0.51700	0
22/03/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.15300	0.18600	200
22/03/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.66100	0.61200	0
22/03/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.12000	0.14700	2,800
22/03/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.82800	0.77300	0
22/03/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.09500	0.11800	3,000
22/03/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.00300	0.94400	0
22/03/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.09000	0.11100	0
22/03/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.04800	0.98700	0
22/03/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.08600	0.10600	0
22/03/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.09400	1.03200	0
22/03/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.50200	1.57400	0
22/03/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.41800	1.41300	0
22/03/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.48600	1.55800	0
22/03/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.45200	1.44700	0
22/03/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.46900	1.54100	0
22/03/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.48500	1.48000	0
22/03/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	7.09250	7.17400	0
22/03/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.18827	0.24100	0
22/03/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.19727	0.17010	0
22/03/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.31787	0.37542	0
22/03/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.27537	0.25142	0
22/03/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.29357	0.34894	0
22/03/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.30107	0.27494	0
22/03/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.27454	0.32376	0
22/03/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.33204	0.29976	0
22/03/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.08868	0.11758	0
22/03/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.44768	0.39668	60
22/03/2011	£ / R On 19-December-11			Foreign Exchange Future	11.72310	11.70990	452
22/03/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.76300	0.75200	0
22/03/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.07500	0.08100	10
22/03/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.53900	0.54000	0
22/03/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.40500	0.41900	0
22/03/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.51400	0.51500	0
22/03/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.43000	0.44400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.48900	0.49100	0
22/03/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.45500	0.47000	0
22/03/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.65000	0.64700	0
22/03/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.52700	0.53700	0
22/03/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.62600	0.62300	0
22/03/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.55300	0.56300	0
22/03/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.60200	0.60000	0
22/03/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.57900	0.59000	0
22/03/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.18000	0.18800	0
22/03/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.54200	0.56700	0
22/03/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.16700	0.17500	0
22/03/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.57900	0.60400	0
22/03/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.15500	0.16300	0
22/03/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.61700	0.64200	0
22/03/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.14300	0.15200	0
22/03/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.65500	0.68100	100
22/03/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.29800	0.30500	0
22/03/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.81400	0.83400	200
22/03/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.42600	0.42700	0
22/03/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.90300	0.91700	250
22/03/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08770	0.08860	70
22/03/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01778	0.01869	0
22/03/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00008	0.00009	0
22/03/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01152	0.01243	0
22/03/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00012	0.00013	0
22/03/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00884	0.00975	0
22/03/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00114	0.00115	0
22/03/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00364	0.00439	0
22/03/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00224	0.00209	0
22/03/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00370	0.00434	0
22/03/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00600	0.00574	0
22/03/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00089	0.00121	0
22/03/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00949	0.00891	0
22/03/2011	€ / R On 19-December-11			Foreign Exchange Future	10.14010	10.21570	300
22/03/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.62500	0.69000	0
22/03/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.19700	0.18800	0
22/03/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.59200	0.65700	0
22/03/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.21400	0.20500	0
22/03/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.56100	0.62500	0
22/03/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.23300	0.22300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.69000	0.75500	0
22/03/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.30000	0.28900	0
22/03/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.66100	0.72500	0
22/03/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.32100	0.30900	0
22/03/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.63200	0.69600	0
22/03/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.34200	0.33000	0
22/03/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.91850	7.83420	0
22/03/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.56800	0.52000	0
22/03/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.13600	0.12900	0
22/03/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.51400	0.48700	0
22/03/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.13200	0.14600	0
22/03/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.48000	0.45400	0
22/03/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.14800	0.16300	0
22/03/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.20900	1.14900	0
22/03/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.54100	0.56500	0
22/03/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.18000	1.12100	0
22/03/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.56200	0.58700	0
22/03/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.15100	1.09400	0
22/03/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.58300	0.61000	0
22/03/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.21060	7.25550	0
22/03/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.33900	0.38100	0
22/03/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.06400	0.06200	0
22/03/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.30100	0.34200	0
22/03/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.07600	0.07300	0
22/03/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.26400	0.30500	0
22/03/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.08900	0.08600	0
22/03/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.23300	0.27100	0
22/03/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.22200	0.21600	0
22/03/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.21200	0.24500	0
22/03/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.25100	0.24000	0
22/03/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.19300	0.22400	0
22/03/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.28200	0.26900	0
22/03/2011	CHF / R On 19-September-11			Foreign Exchange Future	7.85670	7.93750	0
22/03/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.72400	0.79700	0
22/03/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.03600	0.03000	0
22/03/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.68000	0.75200	0
22/03/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.04200	0.03500	0
22/03/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.63600	0.70700	0
22/03/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.04800	0.04000	0
22/03/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.47300	0.52700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.21600	0.19000	0
22/03/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.44300	0.49600	0
22/03/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.23600	0.20900	0
22/03/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.41500	0.46700	0
22/03/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.25800	0.23000	0
22/03/2011	RAIN On 13-June-11			Foreign Exchange Future	14,121.42000	14,234.75000	0
22/03/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	621.40000	734.80000	0
22/03/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
22/03/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	621.40000	734.80000	0
22/03/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.10000	0
22/03/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	621.40000	734.70000	0
22/03/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
22/03/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.08830	1.09890	0
22/03/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.07460	0.08410	0
22/03/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00520	0.00470	0
22/03/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.06400	0.07290	0
22/03/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.02570	0.02400	0
22/03/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.04040	0.04730	0
22/03/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.05210	0.04840	0
22/03/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.02560	0.03070	0
22/03/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.08730	0.08180	0
23/03/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.26770	9.23450	0
23/03/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.54900	0.52600	0
23/03/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.12300	0.13400	5,000
23/03/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.48100	0.46000	0
23/03/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.15500	0.16800	10,000
23/03/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.41700	0.39900	0
23/03/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.19100	0.20700	10,000
23/03/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.62800	0.60400	0
23/03/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.28100	0.29200	0
23/03/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.62000	0.59600	0
23/03/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.28700	0.29800	1,000
23/03/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.60000	0.57600	0
23/03/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.30300	0.31400	0
23/03/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.17900	0.16900	500
23/03/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.20600	0.22800	0
23/03/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.57200	0.54900	0
23/03/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.32500	0.33700	0
23/03/2011	\$ / R On 13-June-11	7.10	C	Foreign Exchange Future	0.16100	0.15200	650
23/03/2011	\$ / R On 13-June-11	7.10	P	Foreign Exchange Future	0.23800	0.26100	0

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23/03/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.12900	0.12200	2,190
23/03/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.30600	0.33100	0
23/03/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.11600	0.11000	500
23/03/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.34300	0.36900	0
23/03/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.34900	0.33500	0
23/03/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.42300	0.44400	0
23/03/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.33200	0.31800	0
23/03/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.45600	0.47700	0
23/03/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.31500	0.30200	0
23/03/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.48900	0.51100	0
23/03/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.19300	0.18500	10,000
23/03/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.51700	0.54300	0
23/03/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.06800	0.06500	800
23/03/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.54500	0.57400	0
23/03/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.16000	0.15300	200
23/03/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.63400	0.66100	0
23/03/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.12500	0.12000	2,800
23/03/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.79900	0.82800	0
23/03/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.10000	0.09500	3,000
23/03/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.97400	1.00300	0
23/03/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.09500	0.09000	0
23/03/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.01900	1.04800	0
23/03/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.09000	0.08600	0
23/03/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.06400	1.09400	0
23/03/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.51600	1.50200	0
23/03/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.39800	1.41800	0
23/03/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.49900	1.48600	0
23/03/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.43100	1.45200	0
23/03/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.48300	1.46900	0
23/03/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.46500	1.48500	0
23/03/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	7.12570	7.09250	0
23/03/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.19968	0.18827	0
23/03/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.17638	0.19727	0
23/03/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.33231	0.31787	0
23/03/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.25661	0.27537	0
23/03/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.30665	0.29357	0
23/03/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.28095	0.30107	0
23/03/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.28682	0.27454	0
23/03/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.31112	0.33204	0
23/03/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.09334	0.08868	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.42004	0.44768	60
23/03/2011	£ / R On 19-December-11			Foreign Exchange Future	11.69620	11.72310	452
23/03/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.73000	0.76300	0
23/03/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.07200	0.07500	10
23/03/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.51400	0.53900	0
23/03/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.40900	0.40500	0
23/03/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.48900	0.51400	0
23/03/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.43400	0.43000	0
23/03/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.46400	0.48900	0
23/03/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.45900	0.45500	0
23/03/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.63500	0.65000	0
23/03/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.53900	0.52700	0
23/03/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.61000	0.62600	0
23/03/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.56400	0.55300	0
23/03/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.58700	0.60200	0
23/03/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.59100	0.57900	0
23/03/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.15900	0.18000	0
23/03/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.55100	0.54200	0
23/03/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.14700	0.16700	0
23/03/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.58900	0.57900	0
23/03/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.13600	0.15500	0
23/03/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.62800	0.61700	0
23/03/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.12500	0.14300	0
23/03/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.66700	0.65500	100
23/03/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.28200	0.29800	0
23/03/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.82700	0.81400	200
23/03/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.41400	0.42600	0
23/03/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.91800	0.90300	250
23/03/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08830	0.08770	70
23/03/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01837	0.01778	0
23/03/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00007	0.00008	0
23/03/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01199	0.01152	0
23/03/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00009	0.00012	0
23/03/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00919	0.00884	0
23/03/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00089	0.00114	0
23/03/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00383	0.00364	0
23/03/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00193	0.00224	0
23/03/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00376	0.00370	0
23/03/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00546	0.00600	0
23/03/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00089	0.00089	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00899	0.00949	0
23/03/2011	€ / R On 19-December-11			Foreign Exchange Future	10.15850	10.14010	300
23/03/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.63100	0.62500	0
23/03/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.18800	0.19700	0
23/03/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.59900	0.59200	0
23/03/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.20600	0.21400	0
23/03/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.56800	0.56100	0
23/03/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.22500	0.23300	0
23/03/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.69600	0.69000	0
23/03/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.28800	0.30000	0
23/03/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.66600	0.66100	0
23/03/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.30800	0.32100	0
23/03/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.63700	0.63200	0
23/03/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.32900	0.34200	0
23/03/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.93930	7.91850	0
23/03/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.58900	0.56800	0
23/03/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.12900	0.13600	0
23/03/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.55400	0.51400	0
23/03/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.14400	0.13200	0
23/03/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.49900	0.48000	0
23/03/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.13900	0.14800	0
23/03/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.24000	1.20900	0
23/03/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.55100	0.54100	0
23/03/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.21100	1.18000	0
23/03/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.57200	0.56200	0
23/03/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.18300	1.15100	0
23/03/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.59400	0.58300	0
23/03/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.21460	7.21060	0
23/03/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.34100	0.33900	0
23/03/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.06300	0.06400	0
23/03/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.30200	0.30100	0
23/03/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.07400	0.07600	0
23/03/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.26600	0.26400	0
23/03/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.08800	0.08900	0
23/03/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.23300	0.23300	0
23/03/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.21800	0.22200	0
23/03/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.21200	0.21200	0
23/03/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.24700	0.25100	0
23/03/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.19300	0.19300	0
23/03/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.27800	0.28200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	CHF / R On 19-September-11			Foreign Exchange Future	7.88890	7.85670	0
23/03/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.75100	0.72400	0
23/03/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.03200	0.03600	0
23/03/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.70600	0.68000	0
23/03/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.03700	0.04200	0
23/03/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.66200	0.63600	0
23/03/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.04300	0.04800	0
23/03/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.49200	0.47300	0
23/03/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.20300	0.21600	0
23/03/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.46200	0.44300	0
23/03/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.22300	0.23600	0
23/03/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.43300	0.41500	0
23/03/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.24400	0.25800	0
23/03/2011	RAIN On 13-June-11			Foreign Exchange Future	14,158.63000	14,121.42000	0
23/03/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	658.60000	621.40000	0
23/03/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
23/03/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	658.60000	621.40000	0
23/03/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
23/03/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	658.60000	621.40000	0
23/03/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
23/03/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.09270	1.08830	0
23/03/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.07780	0.07460	0
23/03/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00440	0.00520	0
23/03/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.06660	0.06400	0
23/03/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.02390	0.02570	0
23/03/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.04200	0.04040	0
23/03/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.04930	0.05210	0
23/03/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.02660	0.02560	0
23/03/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.08390	0.08730	0
Futures Open Interest							522,877.00
Options Open Interest							61,470.00
Total							584,347.00