



# Currency Futures & Options Weekly Statistics

From: 04/04/2011 To: 06/04/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.02350	9.06280	0
04/04/2011	\$ / R On 13-June-11	6.50	C	Foreign Exchange Future	0.33100	0.00000	0
04/04/2011	\$ / R On 13-June-11	6.50	P	Foreign Exchange Future	0.06700	0.00000	100
04/04/2011	\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.22600	0.25600	0
04/04/2011	\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.11200	0.10100	7,200
04/04/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.35700	0.38600	0
04/04/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.19400	0.18200	5,000
04/04/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.30200	0.32900	0
04/04/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.23900	0.22500	10,000
04/04/2011	\$ / R On 13-June-11	6.85	C	Foreign Exchange Future	0.12700	0.14600	0
04/04/2011	\$ / R On 13-June-11	6.85	P	Foreign Exchange Future	0.21300	0.19100	2,400
04/04/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.25700	0.27800	0
04/04/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.29400	0.27400	10,000
04/04/2011	\$ / R On 13-June-11	6.95	C	Foreign Exchange Future	0.09500	0.11200	100
04/04/2011	\$ / R On 13-June-11	6.95	P	Foreign Exchange Future	0.28100	0.25700	0
04/04/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.45700	0.48200	0
04/04/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.37900	0.36600	0
04/04/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.45000	0.47500	0
04/04/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.38600	0.37300	1,000
04/04/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.43300	0.45700	0
04/04/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.40500	0.39100	0
04/04/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.07100	0.08500	6,000
04/04/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.35700	0.33000	0
04/04/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.41300	0.43400	0
04/04/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.43500	0.41800	0
04/04/2011	\$ / R On 13-June-11	7.10	C	Foreign Exchange Future	0.06100	0.07400	650
04/04/2011	\$ / R On 13-June-11	7.10	P	Foreign Exchange Future	0.39700	0.36900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.04500	0.05600	1,790
04/04/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.48100	0.45100	0
04/04/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.03900	0.04900	1,000
04/04/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.52500	0.49400	0
04/04/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.23900	0.25400	0
04/04/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.58000	0.55400	0
04/04/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.22600	0.24100	0
04/04/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.61700	0.59100	0
04/04/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.21400	0.22900	0
04/04/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.65500	0.62900	0
04/04/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.11800	0.12900	10,000
04/04/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.70500	0.67500	0
04/04/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.01800	0.02500	800
04/04/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.75400	0.72000	0
04/04/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.09700	0.10700	200
04/04/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.83400	0.80300	0
04/04/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.07500	0.08400	2,800
04/04/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	1.01200	0.98000	0
04/04/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.06000	0.06700	3,000
04/04/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.19700	1.16300	0
04/04/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.05700	0.06300	0
04/04/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.24400	1.20900	0
04/04/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.05400	0.06000	0
04/04/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.29100	1.25600	0
04/04/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.38900	1.43400	0
04/04/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.51600	1.52100	0
04/04/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.37300	1.41800	0
04/04/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.55000	1.55500	0
04/04/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.35700	1.40200	0
04/04/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.58400	1.58900	0
04/04/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	6.86330	6.90410	0
04/04/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.08218	0.09747	0
04/04/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.31798	0.29267	0
04/04/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.20627	0.22430	0
04/04/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.39297	0.37020	0
04/04/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.19184	0.20894	0
04/04/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.42854	0.40484	0
04/04/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.17852	0.19472	0
04/04/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.46522	0.44062	0
04/04/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.02859	0.03737	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.61439	0.58257	60
04/04/2011	£ / R On 19-December-11			Foreign Exchange Future	11.17510	11.17200	456
04/04/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.32700	0.33100	0
04/04/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.17100	0.17900	10
04/04/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.27600	0.28100	0
04/04/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.68200	0.69000	0
04/04/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.26200	0.26700	0
04/04/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.71800	0.72600	0
04/04/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.24900	0.25400	0
04/04/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.75500	0.76300	0
04/04/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.39700	0.40100	0
04/04/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.82200	0.82900	0
04/04/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.38200	0.38600	0
04/04/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.85700	0.86400	0
04/04/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.36800	0.37200	0
04/04/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.89300	0.90000	0
04/04/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.04100	0.04500	0
04/04/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.93500	0.94300	0
04/04/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.03700	0.04100	0
04/04/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.98100	0.98900	0
04/04/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.03400	0.03700	0
04/04/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	1.02800	1.03500	0
04/04/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.03000	0.03400	0
04/04/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	1.07400	1.08200	100
04/04/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.14300	0.14700	0
04/04/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.19900	1.20600	200
04/04/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.25300	0.25700	0
04/04/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.27800	1.28500	250
04/04/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08190	0.08200	16,271
04/04/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01208	0.01218	0
04/04/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00018	0.00018	0
04/04/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00604	0.00615	0
04/04/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00044	0.00045	0
04/04/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00467	0.00477	0
04/04/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00277	0.00277	0
04/04/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00103	0.00111	0
04/04/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00543	0.00541	0
04/04/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00171	0.00177	0
04/04/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00981	0.00977	0
04/04/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00016	0.00018	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01456	0.01448	0
04/04/2011	€ / R On 19-December-11			Foreign Exchange Future	9.83720	9.83580	300
04/04/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.41300	0.41600	0
04/04/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.28300	0.28800	0
04/04/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.38600	0.38900	0
04/04/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.30600	0.31100	0
04/04/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.36100	0.36400	0
04/04/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.33100	0.33600	0
04/04/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.49200	0.49200	0
04/04/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.40500	0.40600	0
04/04/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.46800	0.46800	0
04/04/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.43100	0.43200	0
04/04/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.44400	0.44400	0
04/04/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.45700	0.45800	0
04/04/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.94020	8.02250	0
04/04/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.48000	0.52200	0
04/04/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.10700	0.09500	0
04/04/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.44600	0.48600	0
04/04/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.12300	0.10900	0
04/04/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.41200	0.45200	0
04/04/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.13900	0.12500	0
04/04/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.25300	1.29600	0
04/04/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.56300	0.52400	0
04/04/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.22400	1.26900	0
04/04/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.58400	0.54700	0
04/04/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.19600	1.24200	0
04/04/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.60600	0.57000	0
04/04/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.06470	7.12870	0
04/04/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.21500	0.26400	0
04/04/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.08400	0.07000	0
04/04/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.18200	0.22800	0
04/04/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.10100	0.08400	0
04/04/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.15200	0.19500	0
04/04/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.12100	0.10100	0
04/04/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.15900	0.18900	0
04/04/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.29400	0.26000	0
04/04/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.14300	0.17100	0
04/04/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.32800	0.29200	0
04/04/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.12900	0.15400	0
04/04/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.36400	0.32500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	CHF / R On 19-September-11			Foreign Exchange Future	7.47160	7.44490	0
04/04/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.39100	0.37500	0
04/04/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.08200	0.09200	0
04/04/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.35400	0.33900	0
04/04/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.09500	0.10600	0
04/04/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.31800	0.30500	0
04/04/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.10900	0.12200	0
04/04/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.25700	0.24900	0
04/04/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.38500	0.40400	0
04/04/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.23900	0.23200	0
04/04/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.41700	0.43700	0
04/04/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.22200	0.21600	0
04/04/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.45000	0.47100	0
04/04/2011	RAIN On 13-June-11			Foreign Exchange Future	13,612.73000	13,637.78000	0
04/04/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	112.70000	137.80000	0
04/04/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
04/04/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	112.70000	137.80000	0
04/04/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
04/04/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	112.70000	137.80000	0
04/04/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
04/04/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.05640	1.06100	0
04/04/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.04650	0.04970	0
04/04/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00890	0.00800	0
04/04/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.04400	0.04680	0
04/04/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.03760	0.03580	0
04/04/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.02670	0.02880	0
04/04/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.07030	0.06780	0
04/04/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.01660	0.01810	0
04/04/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.11020	0.10710	0
05/04/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.05580	9.02350	0
05/04/2011	\$ / R On 13-June-11	6.50	C	Foreign Exchange Future	0.35400	0.33100	0
05/04/2011	\$ / R On 13-June-11	6.50	P	Foreign Exchange Future	0.05800	0.06700	100
05/04/2011	\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.24500	0.22600	0
05/04/2011	\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.09900	0.11200	7,200
05/04/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.37600	0.35700	0
05/04/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.18100	0.19400	5,000
05/04/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.31900	0.30200	0
05/04/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.22400	0.23900	10,000
05/04/2011	\$ / R On 13-June-11	6.85	C	Foreign Exchange Future	0.13600	0.12700	0
05/04/2011	\$ / R On 13-June-11	6.85	P	Foreign Exchange Future	0.19000	0.21300	2,400

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05/04/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.26800	0.25700	0
05/04/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.27300	0.29400	10,000
05/04/2011	\$ / R On 13-June-11	6.95	C	Foreign Exchange Future	0.10100	0.09500	100
05/04/2011	\$ / R On 13-June-11	6.95	P	Foreign Exchange Future	0.25500	0.28100	0
05/04/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.47100	0.45700	0
05/04/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.36000	0.37900	0
05/04/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.46400	0.45000	0
05/04/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.36700	0.38600	1,000
05/04/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.44700	0.43300	0
05/04/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.38600	0.40500	0
05/04/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.07500	0.07100	6,000
05/04/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.32900	0.35700	0
05/04/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.42400	0.41300	0
05/04/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.41300	0.43500	0
05/04/2011	\$ / R On 13-June-11	7.10	C	Foreign Exchange Future	0.06500	0.06100	650
05/04/2011	\$ / R On 13-June-11	7.10	P	Foreign Exchange Future	0.36900	0.39700	0
05/04/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.04700	0.04500	1,790
05/04/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.45100	0.48100	0
05/04/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.04100	0.03900	1,000
05/04/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.49500	0.52500	0
05/04/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.24700	0.23900	0
05/04/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.55500	0.58000	0
05/04/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.23400	0.22600	0
05/04/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.59200	0.61700	0
05/04/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.22200	0.21400	0
05/04/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.63000	0.65500	0
05/04/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.12200	0.11800	10,000
05/04/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.67700	0.70500	0
05/04/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.01900	0.01800	800
05/04/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.72300	0.75400	0
05/04/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.10000	0.09700	200
05/04/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.80500	0.83400	0
05/04/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.07800	0.07500	2,800
05/04/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.98300	1.01200	0
05/04/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.06200	0.06000	3,000
05/04/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.16700	1.19700	0
05/04/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.05800	0.05700	0
05/04/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.21300	1.24400	0
05/04/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.05500	0.05400	0
05/04/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.26000	1.29100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.36600	1.38900	0
05/04/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.46000	1.51600	0
05/04/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.35000	1.37300	0
05/04/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.49400	1.55000	0
05/04/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.33400	1.35700	0
05/04/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.52800	1.58400	0
05/04/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	6.89550	6.86330	0
05/04/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.08733	0.08218	0
05/04/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.29173	0.31798	0
05/04/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.21491	0.20627	0
05/04/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.36941	0.39297	0
05/04/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.19978	0.19184	0
05/04/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.40428	0.42854	0
05/04/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.18581	0.17852	0
05/04/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.44031	0.46522	0
05/04/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.02983	0.02859	0
05/04/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.58423	0.61439	60
05/04/2011	£ / R On 19-December-11			Foreign Exchange Future	11.31840	11.17510	456
05/04/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.41800	0.32700	0
05/04/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.12200	0.17100	10
05/04/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.32400	0.27600	0
05/04/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.58800	0.68200	0
05/04/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.30800	0.26200	0
05/04/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.62200	0.71800	0
05/04/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.29300	0.24900	0
05/04/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.65700	0.75500	0
05/04/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.44900	0.39700	0
05/04/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.73100	0.82200	0
05/04/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.43300	0.38200	0
05/04/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.76500	0.85700	0
05/04/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.41700	0.36800	0
05/04/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.79900	0.89300	0
05/04/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.05500	0.04100	0
05/04/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.80900	0.93500	0
05/04/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.05000	0.03700	0
05/04/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.85400	0.98100	0
05/04/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.04500	0.03400	0
05/04/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.89900	1.02800	0
05/04/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.04100	0.03000	0
05/04/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.94500	1.07400	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.17000	0.14300	0
05/04/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.08400	1.19900	200
05/04/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.28900	0.25300	0
05/04/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.17100	1.27800	250
05/04/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08170	0.08190	16,271
05/04/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01188	0.01208	0
05/04/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00018	0.00018	0
05/04/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00584	0.00604	0
05/04/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00044	0.00044	0
05/04/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00455	0.00467	0
05/04/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00285	0.00277	0
05/04/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00094	0.00103	0
05/04/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00554	0.00543	0
05/04/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00166	0.00171	0
05/04/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00996	0.00981	0
05/04/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00013	0.00016	0
05/04/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01473	0.01456	0
05/04/2011	€ / R On 19-December-11			Foreign Exchange Future	9.86000	9.83720	300
05/04/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.42400	0.41300	0
05/04/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.27200	0.28300	0
05/04/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.39700	0.38600	0
05/04/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.29500	0.30600	0
05/04/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.37000	0.36100	0
05/04/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.31800	0.33100	0
05/04/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.50000	0.49200	0
05/04/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.39000	0.40500	0
05/04/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.47500	0.46800	0
05/04/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.41500	0.43100	0
05/04/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.45100	0.44400	0
05/04/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.44100	0.45700	0
05/04/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.99660	7.94020	0
05/04/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.50200	0.48000	0
05/04/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.09900	0.10700	0
05/04/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.46700	0.44600	0
05/04/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.11400	0.12300	0
05/04/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.43300	0.41200	0
05/04/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.13000	0.13900	0
05/04/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.29200	1.25300	0
05/04/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.54500	0.56300	0
05/04/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.26200	1.22400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.56500	0.58400	0
05/04/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.23400	1.19600	0
05/04/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.58700	0.60600	0
05/04/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.11690	7.06470	0
05/04/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.25000	0.21500	0
05/04/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.06800	0.08400	0
05/04/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.21400	0.18200	0
05/04/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.08200	0.10100	0
05/04/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.18100	0.15200	0
05/04/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.09900	0.12100	0
05/04/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.17700	0.15900	0
05/04/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.26000	0.29400	0
05/04/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.15900	0.14300	0
05/04/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.29200	0.32800	0
05/04/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.14300	0.12900	0
05/04/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.32600	0.36400	0
05/04/2011	CHF / R On 19-September-11			Foreign Exchange Future	7.47350	7.47160	0
05/04/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.38900	0.39100	0
05/04/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.07800	0.08200	0
05/04/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.35200	0.35400	0
05/04/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.09100	0.09500	0
05/04/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.31600	0.31800	0
05/04/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.10500	0.10900	0
05/04/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.25600	0.25700	0
05/04/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.38300	0.38500	0
05/04/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.23800	0.23900	0
05/04/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.41500	0.41700	0
05/04/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.22100	0.22200	0
05/04/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.44800	0.45000	0
05/04/2011	RAIN On 13-June-11			Foreign Exchange Future	13,658.86000	13,612.73000	0
05/04/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	158.90000	112.70000	0
05/04/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
05/04/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	158.90000	112.70000	0
05/04/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
05/04/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	158.90000	112.70000	0
05/04/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.10000	0.00000	0
05/04/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.06100	1.05640	0
05/04/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.04950	0.04650	0
05/04/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00740	0.00890	0
05/04/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.04600	0.04400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.03500	0.03760	0
05/04/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.02790	0.02670	0
05/04/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.06690	0.07030	0
05/04/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.01730	0.01660	0
05/04/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.10630	0.11020	0
06/04/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.00840	9.05580	0
06/04/2011	\$ / R On 13-June-11	6.50	C	Foreign Exchange Future	0.31500	0.35400	0
06/04/2011	\$ / R On 13-June-11	6.50	P	Foreign Exchange Future	0.06800	0.05800	100
06/04/2011	\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.21200	0.24500	0
06/04/2011	\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.11500	0.09900	7,200
06/04/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.34600	0.37600	0
06/04/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.19900	0.18100	5,000
06/04/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.29200	0.31900	0
06/04/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.24500	0.22400	10,000
06/04/2011	\$ / R On 13-June-11	6.85	C	Foreign Exchange Future	0.11600	0.13600	0
06/04/2011	\$ / R On 13-June-11	6.85	P	Foreign Exchange Future	0.21900	0.19000	2,400
06/04/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.24800	0.26800	0
06/04/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.30100	0.27300	10,000
06/04/2011	\$ / R On 13-June-11	6.95	C	Foreign Exchange Future	0.08600	0.10100	100
06/04/2011	\$ / R On 13-June-11	6.95	P	Foreign Exchange Future	0.28900	0.25500	0
06/04/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.44500	0.47100	0
06/04/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.38600	0.36000	0
06/04/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.43900	0.46400	0
06/04/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.39400	0.36700	1,000
06/04/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.42200	0.44700	0
06/04/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.41300	0.38600	0
06/04/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.06300	0.07500	6,000
06/04/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.36600	0.32900	0
06/04/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.40200	0.42400	0
06/04/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.44300	0.41300	0
06/04/2011	\$ / R On 13-June-11	7.10	C	Foreign Exchange Future	0.05400	0.06500	650
06/04/2011	\$ / R On 13-June-11	7.10	P	Foreign Exchange Future	0.40700	0.36900	0
06/04/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.04000	0.04700	1,690
06/04/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.49300	0.45100	0
06/04/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.03400	0.04100	1,000
06/04/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.53700	0.49500	0
06/04/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.23300	0.24700	0
06/04/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.59000	0.55500	0
06/04/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.22100	0.23400	0
06/04/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.62800	0.59200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.21000	0.22200	0
06/04/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.66700	0.63000	0
06/04/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.11300	0.12200	10,000
06/04/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.71600	0.67700	0
06/04/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.01600	0.01900	800
06/04/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.76900	0.72300	0
06/04/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.09300	0.10000	200
06/04/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.84600	0.80500	0
06/04/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.07200	0.07800	2,800
06/04/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	1.02500	0.98300	0
06/04/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.05800	0.06200	3,000
06/04/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.21100	1.16700	0
06/04/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.05400	0.05800	0
06/04/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.25700	1.21300	0
06/04/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.05200	0.05500	0
06/04/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.30500	1.26000	0
06/04/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.37300	1.36600	0
06/04/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.51500	1.46000	0
06/04/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.35700	1.35000	0
06/04/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.54900	1.49400	0
06/04/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.34100	1.33400	0
06/04/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.58300	1.52800	0
06/04/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	6.84730	6.89550	0
06/04/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.07397	0.08733	0
06/04/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.32677	0.29173	0
06/04/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.19833	0.21491	0
06/04/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.40103	0.36941	0
06/04/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.18435	0.19978	0
06/04/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.43705	0.40428	0
06/04/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.17146	0.18581	0
06/04/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.47416	0.44031	0
06/04/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.02481	0.02983	0
06/04/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.62761	0.58423	60
06/04/2011	£ / R On 19-December-11			Foreign Exchange Future	11.27510	11.31840	456
06/04/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.38300	0.41800	0
06/04/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.13200	0.12200	10
06/04/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.30600	0.32400	0
06/04/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.61300	0.58800	0
06/04/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.29100	0.30800	0
06/04/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.64800	0.62200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.27600	0.29300	0
06/04/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.68300	0.65700	0
06/04/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.42100	0.44900	0
06/04/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.74600	0.73100	0
06/04/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.40500	0.43300	0
06/04/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.78000	0.76500	0
06/04/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.39000	0.41700	0
06/04/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.81500	0.79900	0
06/04/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.04700	0.05500	0
06/04/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.84600	0.80900	0
06/04/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.04200	0.05000	0
06/04/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.89100	0.85400	0
06/04/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.03800	0.04500	0
06/04/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.93700	0.89900	0
06/04/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.03500	0.04100	0
06/04/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.98400	0.94500	100
06/04/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.15900	0.17000	0
06/04/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.11600	1.08400	200
06/04/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.26800	0.28900	0
06/04/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.19300	1.17100	250
06/04/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08030	0.08170	16,271
06/04/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01058	0.01188	0
06/04/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00028	0.00018	0
06/04/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00467	0.00584	0
06/04/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00067	0.00044	0
06/04/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00384	0.00455	0
06/04/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00354	0.00285	0
06/04/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00067	0.00094	0
06/04/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00667	0.00554	0
06/04/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00137	0.00166	0
06/04/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.01107	0.00996	0
06/04/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00007	0.00013	0
06/04/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01607	0.01473	0
06/04/2011	€ / R On 19-December-11			Foreign Exchange Future	9.88760	9.86000	300
06/04/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.44300	0.42400	0
06/04/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.26200	0.27200	0
06/04/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.41600	0.39700	0
06/04/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.28500	0.29500	0
06/04/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.38900	0.37000	0
06/04/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.30800	0.31800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.51800	0.50000	0
06/04/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.38000	0.39000	0
06/04/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.49300	0.47500	0
06/04/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.40500	0.41500	0
06/04/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.46800	0.45100	0
06/04/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.43000	0.44100	0
06/04/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.04070	7.99660	0
06/04/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.51700	0.50200	0
06/04/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.09400	0.09900	0
06/04/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.48100	0.46700	0
06/04/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.10800	0.11400	0
06/04/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.44600	0.43300	0
06/04/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.12300	0.13000	0
06/04/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.32500	1.29200	0
06/04/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.53400	0.54500	0
06/04/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.29500	1.26200	0
06/04/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.55400	0.56500	0
06/04/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.26600	1.23400	0
06/04/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.57500	0.58700	0
06/04/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.12000	7.11690	0
06/04/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.25000	0.25000	0
06/04/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.06600	0.06800	0
06/04/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.21500	0.21400	0
06/04/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.08100	0.08200	0
06/04/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.18100	0.18100	0
06/04/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.09700	0.09900	0
06/04/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.18100	0.17700	0
06/04/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.26100	0.26000	0
06/04/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.16300	0.15900	0
06/04/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.29300	0.29200	0
06/04/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.14600	0.14300	0
06/04/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.32600	0.32600	0
06/04/2011	CHF / R On 19-September-11			Foreign Exchange Future	7.47720	7.47350	0
06/04/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.38900	0.38900	0
06/04/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.07500	0.07800	0
06/04/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.35100	0.35200	0
06/04/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.08700	0.09100	0
06/04/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.31400	0.31600	0
06/04/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.10000	0.10500	0
06/04/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.25500	0.25600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.37800	0.38300	0
06/04/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.23700	0.23800	0
06/04/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.41000	0.41500	0
06/04/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.22000	0.22100	0
06/04/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.44300	0.44800	0
06/04/2011	RAIN On 13-June-11			Foreign Exchange Future	13,601.67000	13,658.86000	0
06/04/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	101.70000	158.90000	0
06/04/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	101.70000	158.90000	0
06/04/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	101.70000	158.90000	0
06/04/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.10000	0
06/04/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.05210	1.06100	0
06/04/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.04270	0.04950	0
06/04/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00950	0.00740	0
06/04/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.04150	0.04600	0
06/04/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.03940	0.03500	0
06/04/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.02510	0.02790	0
06/04/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.07300	0.06690	0
06/04/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.01560	0.01730	0
06/04/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.11350	0.10630	0
<b>Futures Open Interest</b>							<b>697,781.00</b>
<b>Options Open Interest</b>							<b>111,400.00</b>
<b>Total</b>							<b>809,181.00</b>