



Currency Futures & Options Weekly Statistics

From: 25/04/2011 To: 28/04/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.02320	9.04070	0
26/04/2011	\$ / R On 13-June-11	6.50	C	Foreign Exchange Future	0.29000	0.31000	3,000
26/04/2011	\$ / R On 13-June-11	6.50	P	Foreign Exchange Future	0.04800	0.04800	100
26/04/2011	\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.18300	0.20100	0
26/04/2011	\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.09100	0.08900	7,450
26/04/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.32600	0.34200	0
26/04/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.18500	0.18100	5,000
26/04/2011	\$ / R On 19-December-11	6.75	C	Foreign Exchange Future	0.42900	0.44500	5,925
26/04/2011	\$ / R On 19-December-11	6.75	P	Foreign Exchange Future	0.24200	0.23600	0
26/04/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.27100	0.28600	0
26/04/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.23000	0.22500	10,000
26/04/2011	\$ / R On 13-June-11	6.85	C	Foreign Exchange Future	0.08700	0.10000	0
26/04/2011	\$ / R On 13-June-11	6.85	P	Foreign Exchange Future	0.19500	0.18800	2,400
26/04/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.22700	0.24100	0
26/04/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.28600	0.28000	10,000
26/04/2011	\$ / R On 13-June-11	6.95	C	Foreign Exchange Future	0.06000	0.07100	100
26/04/2011	\$ / R On 13-June-11	6.95	P	Foreign Exchange Future	0.26800	0.25900	0
26/04/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.42800	0.44300	0
26/04/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.37600	0.36600	0
26/04/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.42100	0.43600	0
26/04/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.38300	0.37300	1,000
26/04/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.40400	0.41900	0
26/04/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.40200	0.39200	0
26/04/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.04100	0.04900	6,000
26/04/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.34900	0.33700	0
26/04/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.38400	0.39900	0
26/04/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.43200	0.42200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	\$ / R On 13-June-11	7.10	C	Foreign Exchange Future	0.03400	0.04100	100
26/04/2011	\$ / R On 13-June-11	7.10	P	Foreign Exchange Future	0.39200	0.37900	0
26/04/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.02300	0.02900	1,690
26/04/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.48100	0.46700	0
26/04/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.01900	0.02400	1,000
26/04/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.52700	0.51200	0
26/04/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.21700	0.22800	0
26/04/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.58000	0.56900	0
26/04/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.20500	0.21500	0
26/04/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.61800	0.60600	0
26/04/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.19400	0.20400	0
26/04/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.65700	0.64500	0
26/04/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.09800	0.10500	10,000
26/04/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.70700	0.69400	0
26/04/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.00700	0.01000	800
26/04/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.76500	0.74800	0
26/04/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.07900	0.08600	200
26/04/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.83800	0.82500	0
26/04/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.06100	0.06600	2,800
26/04/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	1.02000	1.00500	0
26/04/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.04800	0.05200	3,000
26/04/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.20700	1.19100	0
26/04/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.04500	0.04900	0
26/04/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.25400	1.23800	0
26/04/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.04300	0.04600	0
26/04/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.30200	1.28500	0
26/04/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.35300	1.36800	0
26/04/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.48000	1.47700	0
26/04/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.33700	1.35200	0
26/04/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.51400	1.51100	0
26/04/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.32100	1.33600	0
26/04/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.54800	1.54500	0
26/04/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	6.84120	6.86140	0
26/04/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.04956	0.05928	0
26/04/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.30746	0.29678	0
26/04/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.17917	0.19069	0
26/04/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.38797	0.37929	0
26/04/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.16562	0.17657	0
26/04/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.42442	0.41517	0
26/04/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.15320	0.16361	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.46200	0.45221	0
26/04/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.01280	0.01651	0
26/04/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.62070	0.60401	60
26/04/2011	£ / R On 19-December-11			Foreign Exchange Future	11.37140	11.48530	993
26/04/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.41700	0.51100	0
26/04/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.08200	0.06700	10
26/04/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.31200	0.36300	0
26/04/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.53000	0.47100	0
26/04/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.29600	0.34500	0
26/04/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.56400	0.50300	0
26/04/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.28100	0.32700	0
26/04/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.59900	0.53500	0
26/04/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.43800	0.48900	0
26/04/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.66700	0.60400	0
26/04/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.42100	0.47000	0
26/04/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.70000	0.63500	0
26/04/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.40500	0.45300	0
26/04/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.73400	0.66800	0
26/04/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.03600	0.05600	0
26/04/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.75100	0.66200	0
26/04/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.03200	0.05000	0
26/04/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.79700	0.70600	0
26/04/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.02800	0.04500	0
26/04/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.84300	0.75100	0
26/04/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.02500	0.04000	0
26/04/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.89000	0.79600	100
26/04/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.15600	0.18500	0
26/04/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.02400	0.94300	200
26/04/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.27500	0.30900	0
26/04/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.10400	1.02400	250
26/04/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08380	0.08400	16,271
26/04/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01388	0.01407	0
26/04/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00008	0.00007	0
26/04/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00764	0.00793	0
26/04/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00014	0.00013	0
26/04/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00561	0.00578	0
26/04/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00181	0.00178	0
26/04/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00119	0.00133	0
26/04/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00369	0.00353	0
26/04/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00192	0.00202	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00812	0.00802	0
26/04/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00011	0.00015	0
26/04/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01261	0.01235	0
26/04/2011	€ / R On 19-December-11			Foreign Exchange Future	10.07680	10.06740	2,000
26/04/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.54200	0.54200	0
26/04/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.17400	0.18400	0
26/04/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.50900	0.50900	0
26/04/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.19100	0.20100	0
26/04/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.47700	0.47800	0
26/04/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.20900	0.22000	0
26/04/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.61200	0.61400	0
26/04/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.28500	0.29700	0
26/04/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.58200	0.58500	0
26/04/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.30500	0.31800	0
26/04/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.55300	0.55700	0
26/04/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.32600	0.34000	0
26/04/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.21280	8.22390	0
26/04/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.70900	0.71800	0
26/04/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.05900	0.05900	0
26/04/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.66800	0.67700	0
26/04/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.06800	0.06800	0
26/04/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.61300	0.62200	0
26/04/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.06300	0.06300	0
26/04/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.43200	1.44300	0
26/04/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.46900	0.46900	0
26/04/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.40100	1.41200	0
26/04/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.48800	0.48800	0
26/04/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.37100	1.38100	0
26/04/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.50800	0.50700	0
26/04/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.16370	7.18850	0
26/04/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.26400	0.29100	0
26/04/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.03500	0.03800	0
26/04/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.22400	0.25100	0
26/04/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.04500	0.04800	0
26/04/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.18600	0.21300	0
26/04/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.05700	0.06000	0
26/04/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.18900	0.20200	0
26/04/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.22500	0.21400	0
26/04/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.16900	0.18100	0
26/04/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.25500	0.24300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.15200	0.16300	0
26/04/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.28800	0.27500	0
26/04/2011	CHF / R On 19-September-11			Foreign Exchange Future	7.78590	7.77970	0
26/04/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.63300	0.63000	0
26/04/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.01400	0.01600	0
26/04/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.58600	0.58400	0
26/04/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.01700	0.02000	0
26/04/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.54000	0.53900	0
26/04/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.02100	0.02500	0
26/04/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.38300	0.38500	0
26/04/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.19700	0.20500	0
26/04/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.35500	0.35700	0
26/04/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.21900	0.22700	0
26/04/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.32900	0.33100	0
26/04/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.24300	0.25100	0
26/04/2011	RAIN On 13-June-11			Foreign Exchange Future	13,796.45000	13,839.48000	0
26/04/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	296.50000	339.50000	0
26/04/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	296.50000	339.50000	0
26/04/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.10000	0.00000	0
26/04/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	296.40000	339.50000	0
26/04/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.05470	1.06290	0
26/04/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.04020	0.04820	0
26/04/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00540	0.00490	0
26/04/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.03960	0.04500	0
26/04/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.03490	0.03210	0
26/04/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.02280	0.02660	0
26/04/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.06810	0.06370	0
26/04/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.01350	0.01610	0
26/04/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.10880	0.10320	0
28/04/2011	\$ / R On 14-December-15			Foreign Exchange Future	8.94720	9.02320	0
28/04/2011	\$ / R On 13-June-11	6.50	C	Foreign Exchange Future	0.22300	0.29000	3,000
28/04/2011	\$ / R On 13-June-11	6.50	P	Foreign Exchange Future	0.06200	0.04800	100
28/04/2011	\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.33000	0.00000	6,060
28/04/2011	\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.17200	0.00000	0
28/04/2011	\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.12700	0.18300	0
28/04/2011	\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.11600	0.09100	7,450
28/04/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.27500	0.32600	0
28/04/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.21700	0.18500	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	\$ / R On 19-December-11	6.75	C	Foreign Exchange Future	0.37800	0.42900	5,925
28/04/2011	\$ / R On 19-December-11	6.75	P	Foreign Exchange Future	0.27600	0.24200	0
28/04/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.23000	0.27100	0
28/04/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.27200	0.23000	10,000
28/04/2011	\$ / R On 13-June-11	6.85	C	Foreign Exchange Future	0.06000	0.08700	0
28/04/2011	\$ / R On 13-June-11	6.85	P	Foreign Exchange Future	0.24900	0.19500	2,400
28/04/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.19500	0.22700	0
28/04/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.33700	0.28600	10,000
28/04/2011	\$ / R On 13-June-11	6.95	C	Foreign Exchange Future	0.04000	0.06000	100
28/04/2011	\$ / R On 13-June-11	6.95	P	Foreign Exchange Future	0.32900	0.26800	0
28/04/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.38500	0.42800	0
28/04/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.41800	0.37600	0
28/04/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.37900	0.42100	0
28/04/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.42600	0.38300	1,000
28/04/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.36600	0.40400	0
28/04/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.44900	0.40200	0
28/04/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.02700	0.04100	6,000
28/04/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.41600	0.34900	0
28/04/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.34900	0.38400	0
28/04/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.48200	0.43200	0
28/04/2011	\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.14200	0.00000	6,060
28/04/2011	\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.48400	0.00000	0
28/04/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.55300	0.00000	13,000
28/04/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.51200	0.00000	0
28/04/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.53100	0.00000	0
28/04/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.54000	0.00000	0
28/04/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.51300	0.00000	0
28/04/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.57200	0.00000	0
28/04/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.19400	0.21700	0
28/04/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.64200	0.58000	0
28/04/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.18300	0.20500	0
28/04/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.68100	0.61800	0
28/04/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.17400	0.19400	0
28/04/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.72200	0.65700	0
28/04/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.08400	0.09800	10,000
28/04/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.77600	0.70700	0
28/04/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.00400	0.00700	800
28/04/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.84300	0.76500	0
28/04/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.06800	0.07900	200
28/04/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.91000	0.83800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.05200	0.06100	2,800
28/04/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	1.09400	1.02000	0
28/04/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.04100	0.04800	3,000
28/04/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.28300	1.20700	0
28/04/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.03900	0.04500	0
28/04/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.33100	1.25400	0
28/04/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.03700	0.04300	0
28/04/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.37900	1.30200	0
28/04/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.31300	1.35300	0
28/04/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.51600	1.48000	0
28/04/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.29800	1.33700	0
28/04/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.55100	1.51400	0
28/04/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.28200	1.32100	0
28/04/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.58500	1.54800	0
28/04/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00300	0.00000	0
28/04/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	3.04500	0.00000	0
28/04/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	6.75780	6.84120	0
28/04/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.03284	0.04956	0
28/04/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.37224	0.30746	0
28/04/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.15346	0.17917	0
28/04/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.44566	0.38797	0
28/04/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.14179	0.16562	0
28/04/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.48399	0.42442	0
28/04/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.13110	0.15320	0
28/04/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.52330	0.46200	0
28/04/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.00803	0.01280	0
28/04/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.69743	0.62070	60
28/04/2011	£ / R On 19-December-11			Foreign Exchange Future	11.36500	11.37140	993
28/04/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.40900	0.41700	0
28/04/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.07900	0.08200	10
28/04/2011	£ / R On 19-September-11	11.00	C	Foreign Exchange Future	0.50900	0.00000	3,455
28/04/2011	£ / R On 19-September-11	11.00	P	Foreign Exchange Future	0.28300	0.00000	0
28/04/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.30700	0.31200	0
28/04/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.53100	0.53000	0
28/04/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.29100	0.29600	0
28/04/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.56500	0.56400	0
28/04/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.27500	0.28100	0
28/04/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.59900	0.59900	0
28/04/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.43200	0.43800	0
28/04/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.66700	0.66700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.41500	0.42100	0
28/04/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.70000	0.70000	0
28/04/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.39900	0.40500	0
28/04/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.73400	0.73400	0
28/04/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.03300	0.03600	0
28/04/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.75300	0.75100	0
28/04/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.02900	0.03200	0
28/04/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.79900	0.79700	0
28/04/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.02500	0.02800	0
28/04/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.84500	0.84300	0
28/04/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.02200	0.02500	0
28/04/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.89200	0.89000	100
28/04/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.15100	0.15600	0
28/04/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.02500	1.02400	200
28/04/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.27000	0.27500	0
28/04/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.10500	1.10400	250
28/04/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08300	0.08380	16,271
28/04/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01308	0.01388	0
28/04/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00008	0.00008	0
28/04/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00688	0.00764	0
28/04/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00018	0.00014	0
28/04/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00509	0.00561	0
28/04/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00209	0.00181	0
28/04/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00093	0.00119	0
28/04/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00423	0.00369	0
28/04/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00172	0.00192	0
28/04/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00872	0.00812	0
28/04/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00007	0.00011	0
28/04/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01337	0.01261	0
28/04/2011	€ / R On 19-December-11			Foreign Exchange Future	10.07990	10.07680	2,000
28/04/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.54400	0.54200	0
28/04/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.17100	0.17400	0
28/04/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.51100	0.50900	0
28/04/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.18800	0.19100	0
28/04/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.47900	0.47700	0
28/04/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.20600	0.20900	0
28/04/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.61400	0.61200	0
28/04/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.28400	0.28500	0
28/04/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.58500	0.58200	0
28/04/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.30500	0.30500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.55600	0.55300	0
28/04/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.32600	0.32600	0
28/04/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.19400	0.00000	3,590
28/04/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.62100	0.00000	0
28/04/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.21330	8.21280	0
28/04/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.71700	0.70900	0
28/04/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.05700	0.05900	0
28/04/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.67600	0.66800	0
28/04/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.06600	0.06800	0
28/04/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.63600	0.61300	0
28/04/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.07600	0.06300	0
28/04/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.43500	1.43200	0
28/04/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.47200	0.46900	0
28/04/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.40400	1.40100	0
28/04/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.49100	0.48800	0
28/04/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.37400	1.37100	0
28/04/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.51100	0.50800	0
28/04/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.08980	7.16370	0
28/04/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.20500	0.26400	0
28/04/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.04900	0.03500	0
28/04/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.16800	0.22400	0
28/04/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.06200	0.04500	0
28/04/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.13500	0.18600	0
28/04/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.07900	0.05700	0
28/04/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.15700	0.18900	0
28/04/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.26700	0.22500	0
28/04/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.14100	0.16900	0
28/04/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.30100	0.25500	0
28/04/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.12600	0.15200	0
28/04/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.33600	0.28800	0
28/04/2011	CHF / R On 19-September-11			Foreign Exchange Future	7.74620	7.78590	0
28/04/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.59700	0.63300	0
28/04/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.01600	0.01400	0
28/04/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.55000	0.58600	0
28/04/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.01900	0.01700	0
28/04/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.50500	0.54000	0
28/04/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.02400	0.02100	0
28/04/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.36100	0.38300	0
28/04/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.21500	0.19700	0
28/04/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.33500	0.35500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.23900	0.21900	0
28/04/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.30900	0.32900	0
28/04/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.26300	0.24300	0
28/04/2011	RAIN On 13-June-11			Foreign Exchange Future	13,734.09000	13,796.45000	0
28/04/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	234.10000	296.50000	0
28/04/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
28/04/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	234.10000	296.50000	0
28/04/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.10000	0
28/04/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	234.10000	296.40000	0
28/04/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
28/04/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.04640	1.05470	0
28/04/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.03320	0.04020	0
28/04/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00710	0.00540	0
28/04/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.03580	0.03960	0
28/04/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.03940	0.03490	0
28/04/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.02060	0.02280	0
28/04/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.07420	0.06810	0
28/04/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.01210	0.01350	0
28/04/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.11570	0.10880	0
Futures Open Interest							710,675.00
Options Open Interest							160,060.00
Total							870,735.00