



Currency Futures & Options Monthly Statistics

From: 01/06/2011 To: 01/06/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.80600	6.84150	349,970
01/06/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.00000	0.00100	800
01/06/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.00100	0.00200	7,200
01/06/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.13800	0.16900	450
01/06/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.00400	0.00700	1,690
01/06/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.01300	0.01900	6,000
01/06/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.03700	0.05200	2,650
01/06/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.31100	0.34600	3,000
01/06/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.05300	0.07000	0
01/06/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.07300	0.09900	0
01/06/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	500
01/06/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00000	0.00000	1,000
01/06/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.00300	0.00500	1,000
01/06/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.00200	0.00300	250
01/06/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.00900	0.01400	100
01/06/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.01800	0.02700	24,880
01/06/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.00100	0.00200	5,700
01/06/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.02600	0.03700	100
01/06/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.17700	0.21000	0
01/06/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.10300	0.13200	0
01/06/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.02100	0.01900	7,450
01/06/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.17000	0.14600	0
01/06/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.54500	0.51100	0
01/06/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.21200	0.18600	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.49600	0.46200	0
01/06/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.30300	0.27300	0
01/06/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.44700	0.41400	0
01/06/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.99400	0.95900	0
01/06/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.04700	0.04100	0
01/06/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.09700	0.07900	2,400
01/06/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.13100	0.11100	0
01/06/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.00500	0.00500	100
01/06/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.06700	0.05800	0
01/06/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.19400	1.15900	0
01/06/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.25700	0.22800	0
01/06/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.03200	0.02800	300
01/06/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.39800	0.36600	0
01/06/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.59500	0.56100	1,000
01/06/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.69400	0.66000	0
01/06/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.64500	0.61000	0
01/06/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.90520	6.94110	175,260
01/06/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.03500	0.03900	0
01/06/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.11200	0.12300	500
01/06/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00200	0.00300	0
01/06/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.40800	0.43600	6,060
01/06/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.16000	0.17400	6,060
01/06/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.03200	0.03600	0
01/06/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.03700	0.04200	3,000
01/06/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.05000	0.05500	2,800
01/06/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.09400	0.10400	5,000
01/06/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.28200	0.30600	0
01/06/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.22900	0.25100	0
01/06/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.08700	0.09500	10,000
01/06/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.06800	0.07500	200
01/06/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.34100	0.36700	0
01/06/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.13600	0.12600	5,000
01/06/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.10300	0.09500	0
01/06/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.76300	0.73400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.22400	0.21000	10,000
01/06/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.63200	0.60400	0
01/06/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.17700	0.16500	10,000
01/06/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.58900	0.56300	2,800
01/06/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.13200	1.10100	0
01/06/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.94500	0.91400	0
01/06/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.22700	1.19500	0
01/06/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.89700	2.86200	0
01/06/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.35500	0.33300	0
01/06/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.50700	0.48200	0
01/06/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.18000	1.14800	0
01/06/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.00040	7.03700	30,977
01/06/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.20400	0.21700	0
01/06/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.44800	0.47400	5,925
01/06/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.19200	0.20500	0
01/06/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.21700	0.23100	0
01/06/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.09900	0.10600	0
01/06/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.51700	0.49400	0
01/06/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.19800	0.18700	0
01/06/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.59200	0.56800	0
01/06/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.09900	1.06900	0
01/06/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.55400	0.53000	0
01/06/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.10180	7.13900	1,911
01/06/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.41800	0.44000	0
01/06/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.43600	0.45800	0
01/06/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.39400	0.41600	0
01/06/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.44300	0.46600	0
01/06/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.32700	0.31300	0
01/06/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.37800	0.36300	0
01/06/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.33400	0.31900	1,000
01/06/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.35200	0.33700	0
01/06/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.20870	7.25000	0
01/06/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.44600	0.00000	0
01/06/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.42800	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.46400	0.00000	0
01/06/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.45500	0.00000	0
01/06/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.51900	0.00000	0
01/06/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.48700	0.00000	0
01/06/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.31890	7.36110	0
01/06/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.58400	0.60900	0
01/06/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.56200	0.58500	0
01/06/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.53900	0.56200	11,000
01/06/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.60800	0.63300	13,000
01/06/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.43900	0.42200	0
01/06/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.52000	0.50100	0
01/06/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.49300	0.47400	0
01/06/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.46500	0.44800	0
01/06/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.42550	7.47150	0
01/06/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.50300	0.52300	0
01/06/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.48800	0.50700	0
01/06/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.51900	0.53900	0
01/06/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.42100	0.43800	300
01/06/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.74400	0.71800	0
01/06/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.99600	0.96700	0
01/06/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.81300	0.78600	0
01/06/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.77800	0.75200	0
01/06/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.37140	8.44930	0
01/06/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.07900	1.12100	0
01/06/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.26100	1.30700	200
01/06/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.09600	1.13900	0
01/06/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.06300	1.10400	0
01/06/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.24200	1.20500	0
01/06/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.17500	1.14000	0
01/06/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.89000	0.85800	0
01/06/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.20800	1.17200	0
01/06/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.12170	9.15610	0
01/06/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.43500	1.45400	0
01/06/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.41900	1.43700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.45200	1.47100	0
01/06/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.48000	1.46500	0
01/06/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.54700	1.53100	0
01/06/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.51300	1.49800	0
01/06/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.80600	6.84150	299
01/06/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.01260	0.01906	0
01/06/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.00868	0.01352	0
01/06/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.01824	0.02676	0
01/06/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.00138	0.00246	0
01/06/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.54538	0.51096	60
01/06/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.21224	0.18526	0
01/06/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.30268	0.27202	0
01/06/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.25660	0.22756	0
01/06/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.90520	6.94110	70
01/06/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.15955	0.17355	0
01/06/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.14590	0.15896	0
01/06/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.17456	0.18953	0
01/06/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.31936	0.29843	0
01/06/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.39070	0.36786	0
01/06/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.35435	0.33245	0
01/06/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.15950	11.26800	29,423
01/06/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.00300	0.00700	0
01/06/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.00200	0.00600	0
01/06/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.00400	0.00900	0
01/06/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.00200	0.00400	0
01/06/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.42300	0.52700	0
01/06/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.02400	0.04700	10
01/06/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.01400	0.02900	0
01/06/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.40500	0.31100	100
01/06/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.01400	0.00900	10
01/06/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.31500	0.22900	0
01/06/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.79300	0.68600	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.64500	0.54100	0
01/06/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.74300	0.63800	0
01/06/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.69400	0.58900	0
01/06/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.30770	11.41750	28,415
01/06/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.26600	0.31900	0
01/06/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.25000	0.30000	0
01/06/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.28400	0.33900	0
01/06/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.21900	0.26500	3,455
01/06/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.12200	0.15000	0
01/06/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.51200	0.59400	3,455
01/06/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.91400	0.83300	200
01/06/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.20400	0.17700	0
01/06/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.56100	0.49800	100
01/06/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.42600	0.37200	0
01/06/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.49200	0.43300	0
01/06/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.45800	0.40200	200
01/06/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.44800	11.55900	1,018
01/06/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.40900	0.46100	0
01/06/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.39200	0.44200	0
01/06/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.42700	0.48000	0
01/06/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.25600	0.29100	0
01/06/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.00800	0.93200	250
01/06/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.57900	0.52100	0
01/06/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.64400	0.58300	0
01/06/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.61100	0.55200	0
01/06/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.74890	11.85000	0
01/06/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.67600	0.00000	0
01/06/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.65800	0.00000	0
01/06/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.69500	0.00000	0
01/06/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.74600	0.00000	0
01/06/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.80900	0.00000	0
01/06/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.77700	0.00000	0
01/06/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08420	0.08420	696

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00083	0.00088	0
01/06/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00001	0.00001	0
01/06/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00920	0.00920	0
01/06/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01081	0.01081	0
01/06/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00163	0.00168	0
01/06/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08550	0.08550	11,717
01/06/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00647	0.00648	0
01/06/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00199	0.00201	0
01/06/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01556	0.01556	0
01/06/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00006	0.00006	0
01/06/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41450	11.41450	0
01/06/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00649	0.00651	0
01/06/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00097	0.00098	0
01/06/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.81620	9.83880	17,259
01/06/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.09100	0.11100	0
01/06/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.06900	0.08200	0
01/06/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.12300	0.14400	0
01/06/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.05700	0.05500	0
01/06/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.10300	0.09300	0
01/06/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.07500	0.07200	0
01/06/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.93220	9.95540	53,137
01/06/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.44400	0.46500	0
01/06/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.41200	0.43300	0
01/06/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.47700	0.49800	0
01/06/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.14100	0.15200	3,590
01/06/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.35400	0.37200	3,590
01/06/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.60900	0.59700	0
01/06/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.14500	0.14300	0
01/06/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.22200	0.21700	0
01/06/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.18000	0.17800	0
01/06/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.16200	0.16000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.04050	10.06460	1,950
01/06/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.52500	0.54600	0
01/06/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.49700	0.51700	0
01/06/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.55400	0.57500	0
01/06/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.26400	0.26000	0
01/06/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.30700	0.30200	0
01/06/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.28500	0.28100	0
01/06/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.27570	7.27940	14,835
01/06/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.62600	0.62900	0
01/06/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.57600	0.57900	0
01/06/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.67600	0.67900	0
01/06/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.28690	7.29070	9,315
01/06/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.65400	0.65800	0
01/06/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.60800	0.61200	0
01/06/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.70000	0.70500	0
01/06/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01300	0.01400	0
01/06/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.02100	0.02100	0
01/06/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.01700	0.01700	0
01/06/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.30060	7.30610	5
01/06/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.68600	0.69200	0
01/06/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.64400	0.64900	0
01/06/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.73000	0.73500	0
01/06/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.17500	0.17800	0
01/06/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.37400	0.37200	0
01/06/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.02900	0.02900	0
01/06/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.04300	0.04300	0
01/06/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.03500	0.03600	0
01/06/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.20370	8.25080	0
01/06/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.36600	1.40000	0
01/06/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.33900	1.37200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.39500	1.42900	0
01/06/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.44100	0.42800	0
01/06/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.48500	0.47100	0
01/06/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.46200	0.44900	0
01/06/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.99630	7.06130	0
01/06/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.11300	0.17500	0
01/06/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.15500	0.21900	0
01/06/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.07700	0.13400	0
01/06/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.03100	0.02300	0
01/06/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.00900	0.00800	0
01/06/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.01700	0.01400	0
01/06/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.08080	7.14600	0
01/06/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.11300	0.14100	0
01/06/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.12900	0.15900	0
01/06/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.09900	0.12400	0
01/06/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.31800	0.27800	0
01/06/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.24800	0.21300	0
01/06/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.28200	0.24500	0
01/06/2011	CHF / R On 13 June 2011			Foreign Exchange Future	8.09400	8.02080	900
01/06/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.99400	0.92100	0
01/06/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	1.04400	0.97100	0
01/06/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.94400	0.87100	0
01/06/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.21750	8.14300	50
01/06/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.63000	0.57100	0
01/06/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.67100	0.61000	0
01/06/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.59100	0.53400	0
01/06/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.07400	0.09100	0
01/06/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.05400	0.06700	0
01/06/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.06300	0.07800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,882.97000	13,934.53000	0
01/06/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	383.00000	434.50000	0
01/06/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	383.00000	434.50000	0
01/06/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	383.00000	434.50000	0
01/06/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.05050	1.05600	0
01/06/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.01080	0.01430	0
01/06/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00080	0.00120	0
01/06/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.05100	0.05650	0
01/06/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00050	0.00050	0
01/06/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.05030	0.04520	0
01/06/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01030	0.00830	0
01/06/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.06900	1.07500	0
01/06/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.02330	0.02570	0
01/06/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01270	0.01430	0
01/06/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.04310	0.04690	0
01/06/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02410	0.02190	0
01/06/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.09370	0.08930	0
01/06/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05430	0.05070	0
Future Open Interest							727,207.00
Option Open Interest							177,535.00
Grand Total							904,742.00