



Currency Futures & Options Weekly Statistics

From: 13/02/2012 To: 13/02/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.01890	10.06630	0
13/02/2012	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.63100	1.68000	0
13/02/2012	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00100	0.00000	0
13/02/2012	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.58100	1.63000	0
13/02/2012	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00100	0.00000	0
13/02/2012	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.53100	1.58000	0
13/02/2012	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00100	0.00000	0
13/02/2012	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.38100	1.43000	0
13/02/2012	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00100	0.00000	0
13/02/2012	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.33100	1.38000	0
13/02/2012	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00100	0.00000	0
13/02/2012	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.28100	1.33000	0
13/02/2012	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00100	0.00000	0
13/02/2012	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.23100	1.28000	0
13/02/2012	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00100	0.00000	2,420
13/02/2012	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.18100	1.23000	0
13/02/2012	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00100	0.00000	0
13/02/2012	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.13100	1.18100	0
13/02/2012	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
13/02/2012	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.08200	1.13100	0
13/02/2012	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00200	0.00100	0
13/02/2012	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.03200	1.08100	0
13/02/2012	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00200	0.00100	10,000
13/02/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.10400	1.15300	4,850
13/02/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.02000	0.01900	0
13/02/2012	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.93300	0.98200	0
13/02/2012	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00300	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.88300	0.93200	0
13/02/2012	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00300	0.00200	0
13/02/2012	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.83400	0.88300	0
13/02/2012	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.00400	0.00300	0
13/02/2012	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.78400	0.83400	0
13/02/2012	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00400	0.00400	0
13/02/2012	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.74900	0.79800	0
13/02/2012	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.00500	0.00400	0
13/02/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.87200	0.92000	0
13/02/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.03800	0.03600	2,000
13/02/2012	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.70000	0.74900	0
13/02/2012	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.00600	0.00500	0
13/02/2012	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.68700	0.73600	0
13/02/2012	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.00700	0.00600	0
13/02/2012	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.65200	0.70100	0
13/02/2012	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.00800	0.00700	0
13/02/2012	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.63900	0.68800	10,000
13/02/2012	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.00900	0.00800	0
13/02/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.88200	0.92700	16,000
13/02/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.09300	0.08800	9,200
13/02/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.84400	0.88600	0
13/02/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.10500	0.09700	0
13/02/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.80600	0.84800	0
13/02/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.11700	0.10900	0
13/02/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.77000	0.81000	37,000
13/02/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.13100	0.12100	0
13/02/2012	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.41000	0.45600	0
13/02/2012	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.03000	0.02600	0
13/02/2012	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.36900	0.41400	0
13/02/2012	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.03900	0.03400	0
13/02/2012	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.33000	0.37400	0
13/02/2012	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.05000	0.04400	0
13/02/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.48200	0.51800	0
13/02/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.14800	0.13400	14,000
13/02/2012	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.25900	0.29900	0
13/02/2012	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.07900	0.06900	9,200
13/02/2012	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.22800	0.26400	0
13/02/2012	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.09800	0.08400	13,860
13/02/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.68900	0.72400	0
13/02/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.29800	0.28200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.66500	0.69600	0
13/02/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.32400	0.30400	0
13/02/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.64100	0.67200	0
13/02/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.35000	0.33000	0
13/02/2012	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.12800	0.15400	0
13/02/2012	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.19800	0.17400	250
13/02/2012	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.11200	0.13500	0
13/02/2012	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.23200	0.20500	0
13/02/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.71300	0.74200	0
13/02/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.47100	0.44800	0
13/02/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.69200	0.72000	0
13/02/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.50000	0.47600	0
13/02/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.53600	1.56500	200
13/02/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.59100	0.57300	0
13/02/2012	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.06300	0.07800	0
13/02/2012	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.38300	0.34800	4,620
13/02/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.63500	0.66100	0
13/02/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.59300	0.56700	180
13/02/2012	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.04800	0.05900	0
13/02/2012	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.46800	0.42900	0
13/02/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.19500	0.21200	10,000
13/02/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.56100	0.52800	132
13/02/2012	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.03700	0.04600	6,620
13/02/2012	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.55700	0.51600	0
13/02/2012	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.03300	0.04000	0
13/02/2012	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.60300	0.56000	0
13/02/2012	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.02900	0.03600	0
13/02/2012	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.64900	0.60600	250
13/02/2012	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.02600	0.03200	4,850
13/02/2012	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.69600	0.65200	0
13/02/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.36100	1.38200	0
13/02/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.86600	0.84000	0
13/02/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.34400	1.36500	0
13/02/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.89900	0.87300	0
13/02/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.32400	1.34900	0
13/02/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.92900	0.90700	0
13/02/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.23900	0.25300	0
13/02/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.90000	0.86400	4,000
13/02/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.11600	0.12500	0
13/02/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.93200	0.89100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.01300	0.01600	0
13/02/2012	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	0.98300	0.93600	0
13/02/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.10400	0.11200	0
13/02/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	1.02000	0.97800	132
13/02/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.20400	0.21600	0
13/02/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	1.06500	1.02700	1,500
13/02/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.09400	0.10100	5,000
13/02/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.11000	1.06700	0
13/02/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.67400	0.69400	0
13/02/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.22900	1.19900	0
13/02/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.66100	0.68000	0
13/02/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.26600	1.23500	0
13/02/2012	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.00700	0.00900	4,100
13/02/2012	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	1.27700	1.22900	0
13/02/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.64900	0.66700	0
13/02/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.30400	1.27200	0
13/02/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.36700	0.38100	180
13/02/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.32500	1.28700	0
13/02/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.94100	1.97100	0
13/02/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.07200	1.05500	0
13/02/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.92000	1.94900	0
13/02/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.10100	1.08300	0
13/02/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.89800	1.92800	0
13/02/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.12900	1.11200	0
13/02/2012	\$ / R On 19-March-12	9.50	C	Foreign Exchange Future	0.00200	0.00300	2,000
13/02/2012	\$ / R On 19-March-12	9.50	P	Foreign Exchange Future	1.77200	1.72300	0
13/02/2012	\$ / R MAXI On 18-June-12			Foreign Exchange Future	7.83390	7.88420	523
13/02/2012	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.29378	0.33516	0
13/02/2012	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.06338	0.05556	0
13/02/2012	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.25948	0.29869	0
13/02/2012	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.07908	0.06909	0
13/02/2012	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.22763	0.26442	0
13/02/2012	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.09723	0.08482	0
13/02/2012	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.04199	0.05171	80
13/02/2012	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.51159	0.47211	0
13/02/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.17252	0.18711	0
13/02/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.63862	0.60291	0
13/02/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.16256	0.17623	0
13/02/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.67866	0.64203	0
13/02/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.15329	0.16609	0

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13/02/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.71939	0.68189	0
13/02/2012	£ / R On 17-September-12			Foreign Exchange Future	12.51500	12.56470	1,499
13/02/2012	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.31400	1.36300	0
13/02/2012	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.00700	0.00700	0
13/02/2012	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.21600	1.26500	0
13/02/2012	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.00900	0.00900	768
13/02/2012	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.11800	1.16700	0
13/02/2012	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.01100	0.01100	0
13/02/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.29000	1.32900	0
13/02/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.12500	0.11400	6,000
13/02/2012	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.82600	0.87900	0
13/02/2012	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.01900	0.02300	0
13/02/2012	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.77700	0.83300	0
13/02/2012	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.02000	0.02700	0
13/02/2012	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.73000	0.78800	0
13/02/2012	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.02300	0.03200	0
13/02/2012	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.68200	0.74400	0
13/02/2012	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.02500	0.03800	0
13/02/2012	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.55000	0.61400	0
13/02/2012	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.04300	0.05800	0
13/02/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.73900	0.77200	0
13/02/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.17800	0.16100	0
13/02/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.70600	0.73900	0
13/02/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.19500	0.17800	0
13/02/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.67500	0.70600	0
13/02/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.21400	0.19500	0
13/02/2012	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	0.36400	0.42000	0
13/02/2012	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.10700	0.11400	9,000
13/02/2012	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	0.33200	0.38400	0
13/02/2012	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.12500	0.12800	768
13/02/2012	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.18200	0.20700	0
13/02/2012	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.27500	0.25100	0
13/02/2012	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.10800	0.12200	0
13/02/2012	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.45100	0.41600	3,000
13/02/2012	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.05700	0.06300	3,000
13/02/2012	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.70000	0.65700	0
13/02/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.33600	0.34700	0
13/02/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.22100	1.18200	0
13/02/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.32600	0.33600	0
13/02/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.26100	1.22100	0

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13/02/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.31600	0.32600	0
13/02/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.30100	1.26100	0
13/02/2012	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.01100	0.01000	9,000
13/02/2012	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	1.35400	1.30400	0
13/02/2012	¥ / R On 18-June-12			Foreign Exchange Future	0.10110	0.10170	25
13/02/2012	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.01971	0.02021	0
13/02/2012	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
13/02/2012	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.00979	0.01028	0
13/02/2012	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00009	0.00008	0
13/02/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00572	0.00616	0
13/02/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00262	0.00246	0
13/02/2012	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00205	0.00235	0
13/02/2012	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00235	0.00215	0
13/02/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00207	0.00227	0
13/02/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00897	0.00857	0
13/02/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00080	0.00088	0
13/02/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01770	0.01718	0
13/02/2012	€ / R On 13-December-13			Foreign Exchange Future	10.91510	10.95140	500
13/02/2012	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.23100	1.25800	0
13/02/2012	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.00200	0.00200	0
13/02/2012	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.18100	1.20900	0
13/02/2012	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.00200	0.00300	0
13/02/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.15600	1.18300	0
13/02/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.09200	0.08900	10,200
13/02/2012	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	0.69200	0.71800	0
13/02/2012	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.01300	0.01200	0
13/02/2012	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.46500	0.48700	0
13/02/2012	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.03600	0.03100	0
13/02/2012	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.38300	0.40400	0
13/02/2012	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.05400	0.04800	0
13/02/2012	€ / R On 19-March-12	9.95	C	Foreign Exchange Future	0.34500	0.36400	0
13/02/2012	€ / R On 19-March-12	9.95	P	Foreign Exchange Future	0.06600	0.05800	10,200
13/02/2012	€ / R On 19-March-12	10.00	C	Foreign Exchange Future	0.30800	0.32600	0
13/02/2012	€ / R On 19-March-12	10.00	P	Foreign Exchange Future	0.07900	0.07000	3,400
13/02/2012	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.27300	0.29000	0
13/02/2012	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.09400	0.08400	0
13/02/2012	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.24100	0.25600	0
13/02/2012	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.11200	0.10000	0
13/02/2012	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.21000	0.22400	0
13/02/2012	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.13100	0.11800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.16000	0.16800	0
13/02/2012	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.18100	0.16200	0
13/02/2012	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.14000	0.14700	3,400
13/02/2012	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.21100	0.19100	10,200
13/02/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.35500	0.35600	0
13/02/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.33500	0.30700	0
13/02/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.33400	0.33200	0
13/02/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.36400	0.33300	0
13/02/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.31400	0.31200	0
13/02/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.39400	0.36300	0
13/02/2012	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.06000	0.06300	0
13/02/2012	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.43100	0.40700	0
13/02/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.41200	0.39700	0
13/02/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.57300	0.52900	0
13/02/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.42400	0.37600	0
13/02/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.63500	0.55800	0
13/02/2012	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.04000	0.04100	0
13/02/2012	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.56100	0.53500	0
13/02/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.40300	0.38800	0
13/02/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.66400	0.62000	0
13/02/2012	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.03500	0.03600	3,400
13/02/2012	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.60600	0.58000	3,400
13/02/2012	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.02700	0.02800	0
13/02/2012	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.69800	0.67200	0
13/02/2012	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.02400	0.02400	0
13/02/2012	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.74500	0.71800	0
13/02/2012	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.02100	0.02200	6,800
13/02/2012	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.79200	0.76600	0
13/02/2012	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.01700	0.01700	0
13/02/2012	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.88800	0.86100	0
13/02/2012	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.01000	0.01100	0
13/02/2012	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	1.08100	1.05500	0
13/02/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.70500	0.70600	0
13/02/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.23300	1.19800	0
13/02/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.69100	0.69100	0
13/02/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.26900	1.23300	0
13/02/2012	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.00600	0.00600	0
13/02/2012	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.27700	1.25000	0
13/02/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.67700	0.67700	0
13/02/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.30500	1.26900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.00400	0.00500	10,200
13/02/2012	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	1.37500	1.34900	0
13/02/2012	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.00300	0.00300	0
13/02/2012	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.52400	1.49700	0
13/02/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.35390	9.33360	0
13/02/2012	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.07000	2.06800	0
13/02/2012	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
13/02/2012	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.32000	1.31800	0
13/02/2012	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/02/2012	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.27000	1.26800	0
13/02/2012	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/02/2012	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.07100	1.06900	0
13/02/2012	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.00100	0.00100	0
13/02/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.39700	2.37000	0
13/02/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.29300	0.28600	0
13/02/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.35400	2.32800	0
13/02/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.30000	0.29400	0
13/02/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.31200	2.28600	0
13/02/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.30800	0.30200	0
13/02/2012	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.87200	0.87000	0
13/02/2012	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.00200	0.00200	0
13/02/2012	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.82200	0.82100	0
13/02/2012	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.00200	0.00300	0
13/02/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.73300	0.73000	0
13/02/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.03500	0.03300	0
13/02/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.69000	0.68700	0
13/02/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.04200	0.04000	0
13/02/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.64700	0.64400	0
13/02/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.04900	0.04700	0
13/02/2012	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.52800	0.52800	0
13/02/2012	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.00800	0.01000	0
13/02/2012	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.38900	0.38800	0
13/02/2012	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.01900	0.02000	0
13/02/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.41200	0.40800	0
13/02/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.26900	0.26300	0
13/02/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.38600	0.38300	0
13/02/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.29300	0.28800	0
13/02/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.36200	0.35900	0
13/02/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.31900	0.31400	0
13/02/2012	CAD/ R On 18-June-12			Foreign Exchange Future	7.81430	7.84850	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.25900	0.29800	0
13/02/2012	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.03200	0.03700	0
13/02/2012	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.22000	0.25900	0
13/02/2012	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.04300	0.04800	0
13/02/2012	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.18400	0.22300	0
13/02/2012	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.05700	0.06200	0
13/02/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.12300	0.13300	0
13/02/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.40900	0.38500	0
13/02/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.11200	0.12100	0
13/02/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.44800	0.42300	0
13/02/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.10200	0.11000	0
13/02/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.48800	0.46200	0
13/02/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.08120	0.09630	0
13/02/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.17810	0.16420	100,000
13/02/2012	CF CANDO CAAT On 29-February-12			Can-Do Future	0.02490	0.03580	12,500
13/02/2012	CF CANDO CAAV On 29-February-12			Can-Do Future	0.09920	0.08210	12,987
13/02/2012	CF CANDO CAAX On 30-March-12			Can-Do Future	0.06950	0.07870	12,500
13/02/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.07060	0.07810	12,500
13/02/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.08130	0.08880	5,670
13/02/2012	CHF / R On 18-June-12			Foreign Exchange Future	8.58530	8.60540	0
13/02/2012	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.12300	0.13400	0
13/02/2012	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.21300	0.20500	0
13/02/2012	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.10600	0.11700	0
13/02/2012	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.24600	0.23800	0
13/02/2012	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.09100	0.10100	0
13/02/2012	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.28100	0.27200	0
13/02/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.18400	0.18400	0
13/02/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.64900	0.62900	0
13/02/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.17300	0.17300	0
13/02/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.68800	0.66800	0
13/02/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.16300	0.16300	0
13/02/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.72800	0.70800	0
13/02/2012	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.48830	6.47950	0
13/02/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.33300	0.33000	0
13/02/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.09500	0.10100	0
13/02/2012	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.19400	0.18900	0
13/02/2012	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.03400	0.03800	0
13/02/2012	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.18600	0.18100	0
13/02/2012	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.03600	0.04000	0
13/02/2012	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.17900	0.17400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.03900	0.04300	0
13/02/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.29900	0.29600	0
13/02/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.11100	0.11700	0
13/02/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.26800	0.26500	0
13/02/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.13000	0.13600	0
13/02/2012	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
13/02/2012	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
13/02/2012	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/02/2012	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
13/02/2012	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
13/02/2012	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
13/02/2012	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
13/02/2012	YUAN/R On 18-June-12			Foreign Exchange Future	1.24110	1.24880	0
13/02/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.14750	0.15470	0
13/02/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00640	0.00590	0
13/02/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.10430	0.11090	0
13/02/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01320	0.01210	0
13/02/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.06980	0.07530	0
13/02/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.02870	0.02650	0
13/02/2012	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.01540	0.01910	0
13/02/2012	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.03920	0.03550	0
Futures Open Interest							600,872.00
Options Open Interest							379,858.00
Total							980,730.00