



Currency Futures Weekly Statistics

For 2009/03/27

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	\$ / R On 15-March-10	Currency Future	10.1216	9.9464	0
27/03/2009	\$ / R On 15-March-10	Currency Future	10.1216	9.9464	0
27/03/2009	\$ / R On 15-March-10	Currency Future	10.1216	9.9464	0
27/03/2009	\$ / R On 15-March-10	Currency Future	10.1216	9.9464	0
27/03/2009	\$ / R On 15-March-10	Currency Future	10.1216	9.9464	0
27/03/2009	\$ / R On 15-March-10	Currency Future	10.1216	9.9464	0
27/03/2009	\$ / R On 15-March-10	Currency Future	10.1216	9.9464	0
27/03/2009	\$ / R On 15-March-10	Currency Future	10.1216	9.9464	0
27/03/2009	\$ / R On 15-March-10	Currency Future	10.1216	9.9464	0
27/03/2009	\$ / R On 15-March-10	Currency Future	10.1216	9.9464	0
27/03/2009	\$ / R On 12-June-09	Currency Future	9.7326	9.5694	158,124
27/03/2009	\$ / R On 12-June-09	Currency Future	9.7326	9.5694	158,124
27/03/2009	\$ / R On 12-June-09	Currency Future	9.7326	9.5694	158,124
27/03/2009	\$ / R On 12-June-09	Currency Future	9.7326	9.5694	158,124
27/03/2009	\$ / R On 12-June-09	Currency Future	9.7326	9.5694	158,124
27/03/2009	\$ / R On 12-June-09	Currency Future	9.7326	9.5694	158,124
27/03/2009	\$ / R On 12-June-09	Currency Future	9.7326	9.5694	158,124
27/03/2009	\$ / R On 12-June-09	Currency Future	9.7326	9.5694	158,124
27/03/2009	\$ / R On 14-June-10	Currency Future	10.2088	10.0319	0
27/03/2009	\$ / R On 14-June-10	Currency Future	10.2088	10.0319	0
27/03/2009	\$ / R On 14-June-10	Currency Future	10.2088	10.0319	0
27/03/2009	\$ / R On 14-June-10	Currency Future	10.2088	10.0319	0
27/03/2009	\$ / R On 14-June-10	Currency Future	10.2088	10.0319	0
27/03/2009	\$ / R On 14-June-10	Currency Future	10.2088	10.0319	0
27/03/2009	\$ / R On 14-June-10	Currency Future	10.2088	10.0319	0
27/03/2009	\$ / R On 14-June-10	Currency Future	10.2088	10.0319	0
27/03/2009	\$ / R On 14-September-09	Currency Future	9.8720	9.7060	2,253
27/03/2009	\$ / R On 14-September-09	Currency Future	9.8720	9.7060	2,253
27/03/2009	\$ / R On 14-September-09	Currency Future	9.8720	9.7060	2,253

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	\$ / R On 14-September-09	Currency Future	9.8720	9.7060	2,253
27/03/2009	\$ / R On 14-September-09	Currency Future	9.8720	9.7060	2,253
27/03/2009	\$ / R On 14-September-09	Currency Future	9.8720	9.7060	2,253
27/03/2009	\$ / R On 14-September-09	Currency Future	9.8720	9.7060	2,253
27/03/2009	\$ / R On 14-September-09	Currency Future	9.8720	9.7060	2,253
27/03/2009	\$ / R On 14-December-09	Currency Future	9.9963	9.8269	605
27/03/2009	\$ / R On 14-December-09	Currency Future	9.9963	9.8269	605
27/03/2009	\$ / R On 14-December-09	Currency Future	9.9963	9.8269	605
27/03/2009	\$ / R On 14-December-09	Currency Future	9.9963	9.8269	605
27/03/2009	\$ / R On 14-December-09	Currency Future	9.9963	9.8269	605
27/03/2009	\$ / R On 14-December-09	Currency Future	9.9963	9.8269	605
27/03/2009	\$ / R On 14-December-09	Currency Future	9.9963	9.8269	605
27/03/2009	\$ / R On 14-December-09	Currency Future	9.9963	9.8269	605
27/03/2009	\$ / R On 14-September-09	Currency Future	681	609	0
27/03/2009	\$ / R On 14-September-09	Currency Future	709	803	0
27/03/2009	\$ / R On 14-September-09	Currency Future	544	474	0
27/03/2009	\$ / R On 14-September-09	Currency Future	972	1068	0
27/03/2009	\$ / R On 12-June-09	Currency Future	303	255	0
27/03/2009	\$ / R On 12-June-09	Currency Future	303	255	0
27/03/2009	\$ / R On 12-June-09	Currency Future	303	255	0
27/03/2009	\$ / R On 12-June-09	Currency Future	303	255	0
27/03/2009	\$ / R On 12-June-09	Currency Future	303	255	0
27/03/2009	\$ / R On 12-June-09	Currency Future	303	255	0
27/03/2009	\$ / R On 12-June-09	Currency Future	303	255	0
27/03/2009	\$ / R On 12-June-09	Currency Future	303	255	0
27/03/2009	\$ / R On 12-June-09	Currency Future	303	255	0
27/03/2009	\$ / R On 12-June-09	Currency Future	303	255	0
27/03/2009	\$ / R On 12-June-09	Currency Future	303	255	0
27/03/2009	\$ / R On 12-June-09	Currency Future	771	886	0
27/03/2009	\$ / R On 12-June-09	Currency Future	771	886	0
27/03/2009	\$ / R On 12-June-09	Currency Future	771	886	0
27/03/2009	\$ / R On 12-June-09	Currency Future	771	886	0
27/03/2009	\$ / R On 12-June-09	Currency Future	771	886	0
27/03/2009	\$ / R On 12-June-09	Currency Future	771	886	0
27/03/2009	\$ / R On 12-June-09	Currency Future	771	886	0
27/03/2009	\$ / R On 12-June-09	Currency Future	771	886	0
27/03/2009	\$ / R On 12-June-09	Currency Future	771	886	0
27/03/2009	\$ / R On 12-June-09	Currency Future	771	886	0
27/03/2009	\$ / R On 12-June-09	Currency Future	771	886	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	\$ / R On 12-June-09	Currency Future	771	886	0
27/03/2009	\$ / R On 12-June-09	Currency Future	771	886	0
27/03/2009	\$ / R On 12-June-09	Currency Future	771	886	0
27/03/2009	\$ / R On 14-September-09	Currency Future	473	410	0
27/03/2009	\$ / R On 14-September-09	Currency Future	473	410	0
27/03/2009	\$ / R On 14-September-09	Currency Future	473	410	0
27/03/2009	\$ / R On 14-September-09	Currency Future	1101	1204	0
27/03/2009	\$ / R On 14-September-09	Currency Future	1101	1204	0
27/03/2009	\$ / R On 14-September-09	Currency Future	1101	1204	0
27/03/2009	\$ / R On 14-December-09	Currency Future	625	590	0
27/03/2009	\$ / R On 14-December-09	Currency Future	625	590	0
27/03/2009	\$ / R On 14-December-09	Currency Future	625	590	0
27/03/2009	\$ / R On 14-December-09	Currency Future	1429	1563	0
27/03/2009	\$ / R On 14-December-09	Currency Future	1429	1563	0
27/03/2009	\$ / R On 14-December-09	Currency Future	1429	1563	0
27/03/2009	\$ / R On 14-December-09	Currency Future	601	568	0
27/03/2009	\$ / R On 14-December-09	Currency Future	1505	1641	0
27/03/2009	\$ / R On 12-June-09	Currency Future	344	290	0
27/03/2009	\$ / R On 12-June-09	Currency Future	344	290	0
27/03/2009	\$ / R On 12-June-09	Currency Future	344	290	0
27/03/2009	\$ / R On 12-June-09	Currency Future	344	290	0
27/03/2009	\$ / R On 12-June-09	Currency Future	344	290	0
27/03/2009	\$ / R On 12-June-09	Currency Future	662	770	0
27/03/2009	\$ / R On 12-June-09	Currency Future	662	770	0
27/03/2009	\$ / R On 12-June-09	Currency Future	662	770	0
27/03/2009	\$ / R On 12-June-09	Currency Future	662	770	0
27/03/2009	\$ / R On 12-June-09	Currency Future	662	770	0
27/03/2009	\$ / R On 14-September-09	Currency Future	507	441	0
27/03/2009	\$ / R On 14-September-09	Currency Future	507	441	0
27/03/2009	\$ / R On 14-September-09	Currency Future	507	441	0
27/03/2009	\$ / R On 14-September-09	Currency Future	1035	1135	0
27/03/2009	\$ / R On 14-September-09	Currency Future	1035	1135	0
27/03/2009	\$ / R On 14-September-09	Currency Future	1035	1135	0
27/03/2009	\$ / R On 14-December-09	Currency Future	833	781	0
27/03/2009	\$ / R On 14-December-09	Currency Future	937	1054	0
27/03/2009	\$ / R On 14-September-09	Currency Future	594	528	0
27/03/2009	\$ / R On 14-September-09	Currency Future	872	972	0
27/03/2009	\$ / R On 14-December-09	Currency Future	481	455	0
27/03/2009	\$ / R On 14-December-09	Currency Future	481	455	0
27/03/2009	\$ / R On 14-December-09	Currency Future	481	455	0
27/03/2009	\$ / R On 14-December-09	Currency Future	481	455	0
27/03/2009	\$ / R On 14-December-09	Currency Future	481	455	0
27/03/2009	\$ / R On 14-December-09	Currency Future	1984	2128	0
27/03/2009	\$ / R On 14-December-09	Currency Future	1984	2128	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	\$ / R On 14-December-09	Currency Future	1984	2128	0
27/03/2009	\$ / R On 14-December-09	Currency Future	1984	2128	0
27/03/2009	\$ / R On 14-December-09	Currency Future	1984	2128	0
27/03/2009	\$ / R On 12-June-09	Currency Future	1196	1050	0
27/03/2009	\$ / R On 12-June-09	Currency Future	63	81	0
27/03/2009	\$ / R On 12-June-09	Currency Future	800	680	0
27/03/2009	\$ / R On 12-June-09	Currency Future	167	211	0
27/03/2009	\$ / R On 12-June-09	Currency Future	118	91	0
27/03/2009	\$ / R On 12-June-09	Currency Future	1685	1821	0
27/03/2009	\$ / R On 12-June-09	Currency Future	156	122	0
27/03/2009	\$ / R On 12-June-09	Currency Future	156	122	0
27/03/2009	\$ / R On 12-June-09	Currency Future	156	122	0
27/03/2009	\$ / R On 12-June-09	Currency Future	156	122	0
27/03/2009	\$ / R On 12-June-09	Currency Future	1473	1603	0
27/03/2009	\$ / R On 12-June-09	Currency Future	1473	1603	0
27/03/2009	\$ / R On 12-June-09	Currency Future	1473	1603	0
27/03/2009	\$ / R On 12-June-09	Currency Future	1473	1603	0
27/03/2009	\$ / R On 12-June-09	Currency Future	1473	1603	0
27/03/2009	\$ / R On 14-December-09	Currency Future	1699	1574	0
27/03/2009	\$ / R On 14-December-09	Currency Future	203	247	0
27/03/2009	\$ / R On 14-December-09	Currency Future	986	924	0
27/03/2009	\$ / R On 14-December-09	Currency Future	690	797	0
27/03/2009	\$ / R On 14-December-09	Currency Future	257	237	0
27/03/2009	\$ / R On 14-December-09	Currency Future	3560	3711	0
27/03/2009	\$ / R On 14-December-09	Currency Future	1478	1372	0
27/03/2009	\$ / R On 14-December-09	Currency Future	1478	1372	0
27/03/2009	\$ / R On 14-December-09	Currency Future	1478	1372	0
27/03/2009	\$ / R On 14-December-09	Currency Future	282	345	0
27/03/2009	\$ / R On 14-December-09	Currency Future	282	345	0
27/03/2009	\$ / R On 14-December-09	Currency Future	282	345	0
27/03/2009	\$ / R On 14-December-09	Currency Future	1121	1048	0
27/03/2009	\$ / R On 14-December-09	Currency Future	1121	1048	0
27/03/2009	\$ / R On 14-December-09	Currency Future	1121	1048	0
27/03/2009	\$ / R On 14-December-09	Currency Future	525	621	0
27/03/2009	\$ / R On 14-December-09	Currency Future	525	621	0
27/03/2009	\$ / R On 14-December-09	Currency Future	525	621	0
27/03/2009	\$ / R On 15-March-10	Currency Future	949	879	0
27/03/2009	\$ / R On 15-March-10	Currency Future	949	879	0
27/03/2009	\$ / R On 15-March-10	Currency Future	949	879	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1178	1282	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1178	1282	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1178	1282	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1299	1201	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	\$ / R On 15-March-10	Currency Future	678	754	0
27/03/2009	\$ / R On 14-December-09	Currency Future	2366	2217	0
27/03/2009	\$ / R On 14-December-09	Currency Future	70	91	0
27/03/2009	\$ / R On 14-December-09	Currency Future	1856	1724	0
27/03/2009	\$ / R On 14-December-09	Currency Future	159	197	0
27/03/2009	\$ / R On 14-December-09	Currency Future	518	490	0
27/03/2009	\$ / R On 14-December-09	Currency Future	1821	1963	0
27/03/2009	\$ / R On 14-September-09	Currency Future	803	722	0
27/03/2009	\$ / R On 14-September-09	Currency Future	531	616	0
27/03/2009	\$ / R On 14-September-09	Currency Future	761	681	0
27/03/2009	\$ / R On 14-September-09	Currency Future	589	675	0
27/03/2009	\$ / R On 14-September-09	Currency Future	721	644	0
27/03/2009	\$ / R On 14-September-09	Currency Future	649	738	0
27/03/2009	\$ / R On 15-March-10	Currency Future	611	567	0
27/03/2009	\$ / R On 15-March-10	Currency Future	2189	2321	0
27/03/2009	\$ / R On 15-March-10	Currency Future	593	551	0
27/03/2009	\$ / R On 15-March-10	Currency Future	2271	2404	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0
27/03/2009	\$ / R On 15-March-10	Currency Future	1573	1457	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0
27/03/2009	\$ / R On 15-March-10	Currency Future	755	837	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	985	1081	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0
27/03/2009	\$ / R On 15-March-10	Currency Future	508	472	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	£ / R On 12-June-09	Currency Future	13.9676	13.8845	11,299
27/03/2009	£ / R On 12-June-09	Currency Future	13.9676	13.8845	11,299
27/03/2009	£ / R On 12-June-09	Currency Future	13.9676	13.8845	11,299
27/03/2009	£ / R On 14-September-09	Currency Future	14.1753	14.0911	3,466
27/03/2009	£ / R On 14-September-09	Currency Future	14.1753	14.0911	3,466
27/03/2009	£ / R On 14-September-09	Currency Future	14.1753	14.0911	3,466
27/03/2009	£ / R On 14-September-09	Currency Future	14.1753	14.0911	3,466
27/03/2009	£ / R On 14-September-09	Currency Future	14.1753	14.0911	3,466
27/03/2009	£ / R On 14-September-09	Currency Future	14.1753	14.0911	3,466
27/03/2009	£ / R On 14-September-09	Currency Future	14.1753	14.0911	3,466
27/03/2009	£ / R On 14-September-09	Currency Future	14.1753	14.0911	3,466
27/03/2009	£ / R On 14-September-09	Currency Future	14.1753	14.0911	3,466
27/03/2009	£ / R On 14-December-09	Currency Future	14.3633	14.2778	5
27/03/2009	£ / R On 14-December-09	Currency Future	14.3633	14.2778	5
27/03/2009	£ / R On 14-December-09	Currency Future	14.3633	14.2778	5
27/03/2009	£ / R On 14-December-09	Currency Future	14.3633	14.2778	5
27/03/2009	£ / R On 14-December-09	Currency Future	14.3633	14.2778	5
27/03/2009	£ / R On 14-December-09	Currency Future	14.3633	14.2778	5
27/03/2009	£ / R On 14-December-09	Currency Future	14.3633	14.2778	5
27/03/2009	£ / R On 14-December-09	Currency Future	14.3633	14.2778	5
27/03/2009	£ / R On 12-June-09	Currency Future	542	539	0
27/03/2009	£ / R On 12-June-09	Currency Future	624	704	0
27/03/2009	£ / R On 14-December-09	Currency Future	1113	1171	0
27/03/2009	£ / R On 14-December-09	Currency Future	1200	1344	0
27/03/2009	£ / R On 12-June-09	Currency Future	506	505	0
27/03/2009	£ / R On 12-June-09	Currency Future	506	505	0
27/03/2009	£ / R On 12-June-09	Currency Future	506	505	0
27/03/2009	£ / R On 12-June-09	Currency Future	506	505	0
27/03/2009	£ / R On 12-June-09	Currency Future	689	771	0
27/03/2009	£ / R On 12-June-09	Currency Future	689	771	0
27/03/2009	£ / R On 12-June-09	Currency Future	689	771	0
27/03/2009	£ / R On 12-June-09	Currency Future	689	771	0
27/03/2009	£ / R On 14-December-09	Currency Future	1150	1208	0
27/03/2009	£ / R On 14-December-09	Currency Future	1137	1280	0
27/03/2009	£ / R On 12-June-09	Currency Future	367	367	0
27/03/2009	£ / R On 12-June-09	Currency Future	1049	1132	0
27/03/2009	£ / R On 14-September-09	Currency Future	546	557	0
27/03/2009	£ / R On 14-September-09	Currency Future	546	557	0
27/03/2009	£ / R On 14-September-09	Currency Future	546	557	0
27/03/2009	£ / R On 14-September-09	Currency Future	1621	1716	0
27/03/2009	£ / R On 14-September-09	Currency Future	1621	1716	0
27/03/2009	£ / R On 14-September-09	Currency Future	1621	1716	0
27/03/2009	£ / R On 14-September-09	Currency Future	678	686	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	£ / R On 14-September-09	Currency Future	1353	1445	0
27/03/2009	£ / R On 14-September-09	Currency Future	593	603	0
27/03/2009	£ / R On 14-September-09	Currency Future	593	603	0
27/03/2009	£ / R On 14-September-09	Currency Future	593	603	0
27/03/2009	£ / R On 14-September-09	Currency Future	1518	1611	0
27/03/2009	£ / R On 14-September-09	Currency Future	1518	1611	0
27/03/2009	£ / R On 14-September-09	Currency Future	1518	1611	0
27/03/2009	£ / R On 14-September-09	Currency Future	626	635	0
27/03/2009	£ / R On 14-September-09	Currency Future	626	635	0
27/03/2009	£ / R On 14-September-09	Currency Future	626	635	0
27/03/2009	£ / R On 14-September-09	Currency Future	626	635	0
27/03/2009	£ / R On 14-September-09	Currency Future	626	635	0
27/03/2009	£ / R On 14-September-09	Currency Future	1451	1544	0
27/03/2009	£ / R On 14-September-09	Currency Future	1451	1544	0
27/03/2009	£ / R On 14-September-09	Currency Future	1451	1544	0
27/03/2009	£ / R On 14-September-09	Currency Future	1451	1544	0
27/03/2009	£ / R On 14-September-09	Currency Future	1451	1544	0
27/03/2009	£ / R On 14-September-09	Currency Future	660	668	0
27/03/2009	£ / R On 14-September-09	Currency Future	660	668	0
27/03/2009	£ / R On 14-September-09	Currency Future	660	668	0
27/03/2009	£ / R On 14-September-09	Currency Future	660	668	0
27/03/2009	£ / R On 14-September-09	Currency Future	660	668	0
27/03/2009	£ / R On 14-September-09	Currency Future	660	668	0
27/03/2009	£ / R On 14-September-09	Currency Future	660	668	0
27/03/2009	£ / R On 14-September-09	Currency Future	660	668	0
27/03/2009	£ / R On 14-September-09	Currency Future	660	668	0
27/03/2009	£ / R On 14-September-09	Currency Future	1385	1477	0
27/03/2009	£ / R On 14-September-09	Currency Future	1385	1477	0
27/03/2009	£ / R On 14-September-09	Currency Future	1385	1477	0
27/03/2009	£ / R On 14-September-09	Currency Future	1385	1477	0
27/03/2009	£ / R On 14-September-09	Currency Future	1385	1477	0
27/03/2009	£ / R On 14-September-09	Currency Future	1385	1477	0
27/03/2009	£ / R On 12-June-09	Currency Future	367	367	0
27/03/2009	£ / R On 12-June-09	Currency Future	1049	1132	0
27/03/2009	£ / R On 12-June-09	Currency Future	336	337	0
27/03/2009	£ / R On 12-June-09	Currency Future	1118	1203	0
27/03/2009	£ / R On 14-September-09	Currency Future	660	668	0
27/03/2009	£ / R On 14-September-09	Currency Future	1385	1477	0
27/03/2009	£ / R On 14-September-09	Currency Future	561	572	0
27/03/2009	£ / R On 14-September-09	Currency Future	561	572	0
27/03/2009	£ / R On 14-September-09	Currency Future	561	572	0
27/03/2009	£ / R On 14-September-09	Currency Future	1586	1681	0
27/03/2009	£ / R On 14-September-09	Currency Future	1586	1681	0
27/03/2009	£ / R On 14-September-09	Currency Future	1586	1681	0
27/03/2009	£ / R On 14-September-09	Currency Future	720	731	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	£ / R On 14-September-09	Currency Future	720	731	0
27/03/2009	£ / R On 14-September-09	Currency Future	720	731	0
27/03/2009	£ / R On 14-September-09	Currency Future	1245	1340	0
27/03/2009	£ / R On 14-September-09	Currency Future	1245	1340	0
27/03/2009	£ / R On 14-September-09	Currency Future	1245	1340	0
27/03/2009	£ / R On 12-June-09	Currency Future	444	445	0
27/03/2009	£ / R On 12-June-09	Currency Future	826	911	0
27/03/2009	£ / R On 14-September-09	Currency Future	488	500	0
27/03/2009	£ / R On 14-September-09	Currency Future	488	500	0
27/03/2009	£ / R On 14-September-09	Currency Future	488	500	0
27/03/2009	£ / R On 14-September-09	Currency Future	1763	1859	0
27/03/2009	£ / R On 14-September-09	Currency Future	1763	1859	0
27/03/2009	£ / R On 14-September-09	Currency Future	1763	1859	0
27/03/2009	£ / R On 14-September-09	Currency Future	474	487	0
27/03/2009	£ / R On 14-September-09	Currency Future	474	487	0
27/03/2009	£ / R On 14-September-09	Currency Future	474	487	0
27/03/2009	£ / R On 14-September-09	Currency Future	1799	1895	0
27/03/2009	£ / R On 14-September-09	Currency Future	1799	1895	0
27/03/2009	£ / R On 14-September-09	Currency Future	1799	1895	0
27/03/2009	£ / R On 12-June-09	Currency Future	11	13	0
27/03/2009	£ / R On 12-June-09	Currency Future	3843	3929	0
27/03/2009	£ / R On 12-June-09	Currency Future	22	26	0
27/03/2009	£ / R On 12-June-09	Currency Future	3305	3391	0
27/03/2009	£ / R On 12-June-09	Currency Future	15	18	0
27/03/2009	£ / R On 12-June-09	Currency Future	3598	3683	0
27/03/2009	£ / R On 12-June-09	Currency Future	13	15	0
27/03/2009	£ / R On 12-June-09	Currency Future	3745	3830	0
27/03/2009	£ / R On 12-June-09	Currency Future	390	394	0
27/03/2009	£ / R On 12-June-09	Currency Future	973	1059	0
27/03/2009	£ / R On 14-September-09	Currency Future	692	704	0
27/03/2009	£ / R On 14-September-09	Currency Future	692	704	0
27/03/2009	£ / R On 14-September-09	Currency Future	692	704	0
27/03/2009	£ / R On 14-September-09	Currency Future	1317	1412	0
27/03/2009	£ / R On 14-September-09	Currency Future	1317	1412	0
27/03/2009	£ / R On 14-September-09	Currency Future	1317	1412	0
27/03/2009	£ / R On 14-September-09	Currency Future	502	514	0
27/03/2009	£ / R On 14-September-09	Currency Future	502	514	0
27/03/2009	£ / R On 14-September-09	Currency Future	502	514	0
27/03/2009	£ / R On 14-September-09	Currency Future	1727	1823	0
27/03/2009	£ / R On 14-September-09	Currency Future	1727	1823	0
27/03/2009	£ / R On 14-September-09	Currency Future	1727	1823	0
27/03/2009	£ / R On 12-June-09	Currency Future	580	575	0
27/03/2009	£ / R On 12-June-09	Currency Future	562	641	0
27/03/2009	£ / R On 14-September-09	Currency Future	964	968	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	£ / R On 14-September-09	Currency Future	789	877	0
27/03/2009	£ / R On 14-September-09	Currency Future	904	910	0
27/03/2009	£ / R On 14-September-09	Currency Future	879	969	0
27/03/2009	£ / R On 14-September-09	Currency Future	735	745	0
27/03/2009	£ / R On 14-September-09	Currency Future	1209	1304	0
27/03/2009	£ / R On 14-September-09	Currency Future	577	587	0
27/03/2009	£ / R On 14-September-09	Currency Future	1552	1646	0
27/03/2009	£ / R On 14-December-09	Currency Future	1269	1325	0
27/03/2009	£ / R On 14-December-09	Currency Future	956	1097	0
27/03/2009	£ / R On 14-December-09	Currency Future	1077	1136	0
27/03/2009	£ / R On 14-December-09	Currency Future	1264	1409	0
27/03/2009	£ / R On 14-December-09	Currency Future	1043	1103	0
27/03/2009	£ / R On 14-December-09	Currency Future	1330	1475	0
27/03/2009	£ / R On 14-December-09	Currency Future	1011	1071	0
27/03/2009	£ / R On 14-December-09	Currency Future	1398	1543	0
27/03/2009	£ / R On 14-December-09	Currency Future	884	937	0
27/03/2009	£ / R On 14-December-09	Currency Future	1671	1809	0
27/03/2009	€ / R On 12-June-09	Currency Future	12.9538	12.9715	16,255
27/03/2009	€ / R On 12-June-09	Currency Future	12.9538	12.9715	16,255
27/03/2009	€ / R On 12-June-09	Currency Future	12.9538	12.9715	16,255
27/03/2009	€ / R On 12-June-09	Currency Future	12.9538	12.9715	16,255
27/03/2009	€ / R On 12-June-09	Currency Future	12.9538	12.9715	16,255
27/03/2009	€ / R On 12-June-09	Currency Future	12.9538	12.9715	16,255
27/03/2009	€ / R On 12-June-09	Currency Future	12.9538	12.9715	16,255
27/03/2009	€ / R On 12-June-09	Currency Future	12.9538	12.9715	16,255
27/03/2009	€ / R On 12-June-09	Currency Future	12.9538	12.9715	16,255
27/03/2009	€ / R On 14-September-09	Currency Future	13.1450	13.1624	217
27/03/2009	€ / R On 14-September-09	Currency Future	13.1450	13.1624	217
27/03/2009	€ / R On 14-September-09	Currency Future	13.1450	13.1624	217
27/03/2009	€ / R On 14-September-09	Currency Future	13.1450	13.1624	217
27/03/2009	€ / R On 14-September-09	Currency Future	13.1450	13.1624	217
27/03/2009	€ / R On 14-September-09	Currency Future	13.1450	13.1624	217
27/03/2009	€ / R On 14-September-09	Currency Future	13.1450	13.1624	217
27/03/2009	€ / R On 14-September-09	Currency Future	13.1450	13.1624	217
27/03/2009	€ / R On 14-September-09	Currency Future	13.1450	13.1624	217
27/03/2009	€ / R On 14-December-09	Currency Future	13.3170	13.3329	0
27/03/2009	€ / R On 14-December-09	Currency Future	13.3170	13.3329	0
27/03/2009	€ / R On 14-December-09	Currency Future	13.3170	13.3329	0
27/03/2009	€ / R On 14-December-09	Currency Future	13.3170	13.3329	0
27/03/2009	€ / R On 14-December-09	Currency Future	13.3170	13.3329	0
27/03/2009	€ / R On 14-December-09	Currency Future	13.3170	13.3329	0
27/03/2009	€ / R On 14-December-09	Currency Future	13.3170	13.3329	0
27/03/2009	€ / R On 14-December-09	Currency Future	13.3170	13.3329	0
27/03/2009	€ / R On 14-December-09	Currency Future	13.3170	13.3329	0
27/03/2009	€ / R On 14-December-09	Currency Future	13.3170	13.3329	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	€ / R On 14-September-09	Currency Future	713	717	0
27/03/2009	€ / R On 14-September-09	Currency Future	713	717	0
27/03/2009	€ / R On 14-September-09	Currency Future	713	717	0
27/03/2009	€ / R On 14-September-09	Currency Future	713	717	0
27/03/2009	€ / R On 14-September-09	Currency Future	713	717	0
27/03/2009	€ / R On 14-September-09	Currency Future	713	717	0
27/03/2009	€ / R On 14-September-09	Currency Future	713	717	0
27/03/2009	€ / R On 14-September-09	Currency Future	713	717	0
27/03/2009	€ / R On 14-September-09	Currency Future	713	717	0
27/03/2009	€ / R On 14-December-09	Currency Future	1104	1100	0
27/03/2009	€ / R On 14-December-09	Currency Future	987	967	0
27/03/2009	€ / R On 14-December-09	Currency Future	1145	1141	0
27/03/2009	€ / R On 14-December-09	Currency Future	928	908	0
27/03/2009	€ / R On 14-December-09	Currency Future	886	885	0
27/03/2009	€ / R On 14-December-09	Currency Future	886	885	0
27/03/2009	€ / R On 14-December-09	Currency Future	886	885	0
27/03/2009	€ / R On 14-December-09	Currency Future	886	885	0
27/03/2009	€ / R On 14-December-09	Currency Future	886	885	0
27/03/2009	€ / R On 14-December-09	Currency Future	1369	1352	0
27/03/2009	€ / R On 14-December-09	Currency Future	1369	1352	0
27/03/2009	€ / R On 14-December-09	Currency Future	1369	1352	0
27/03/2009	€ / R On 14-December-09	Currency Future	1369	1352	0
27/03/2009	€ / R On 14-December-09	Currency Future	1369	1352	0
27/03/2009	ZAAD On 12-June-09	Currency Future	6.6968	6.6783	8,904
27/03/2009	ZAAD On 12-June-09	Currency Future	6.6968	6.6783	8,904
27/03/2009	ZAAD On 12-June-09	Currency Future	6.6968	6.6783	8,904
27/03/2009	ZAAD On 12-June-09	Currency Future	6.6968	6.6783	8,904
27/03/2009	ZAAD On 12-June-09	Currency Future	6.6968	6.6783	8,904
27/03/2009	ZAAD On 12-June-09	Currency Future	6.6968	6.6783	8,904
27/03/2009	ZAAD On 12-June-09	Currency Future	6.6968	6.6783	8,904
27/03/2009	ZAAD On 12-June-09	Currency Future	6.6968	6.6783	8,904
27/03/2009	ZAAD On 14-September-09	Currency Future	6.7613	6.7430	140
27/03/2009	ZAAD On 14-September-09	Currency Future	6.7613	6.7430	140
27/03/2009	ZAAD On 14-September-09	Currency Future	6.7613	6.7430	140
27/03/2009	ZAAD On 14-September-09	Currency Future	6.7613	6.7430	140
27/03/2009	ZAAD On 14-September-09	Currency Future	6.7613	6.7430	140
27/03/2009	ZAAD On 14-September-09	Currency Future	6.7613	6.7430	140
27/03/2009	ZAAD On 14-September-09	Currency Future	6.7613	6.7430	140
27/03/2009	ZAAD On 14-September-09	Currency Future	6.7613	6.7430	140
27/03/2009	ZAAD On 14-September-09	Currency Future	6.7613	6.7430	140
27/03/2009	ZAAD On 14-September-09	Currency Future	6.7613	6.7430	140
27/03/2009	ZAAD On 14-December-09	Currency Future	6.8155	6.7960	0
27/03/2009	ZAAD On 14-December-09	Currency Future	6.8155	6.7960	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2009	ZAAD On 12-June-09	Currency Future	802	816	0
27/03/2009	ZAAD On 14-September-09	Currency Future	273	269	0
27/03/2009	ZAAD On 14-September-09	Currency Future	812	826	0
27/03/2009	ZAAD On 14-September-09	Currency Future	528	520	0
27/03/2009	ZAAD On 14-September-09	Currency Future	317	327	0
27/03/2009	ZAAD On 14-September-09	Currency Future	321	317	0
27/03/2009	ZAAD On 14-September-09	Currency Future	710	724	0
27/03/2009	ZAAD On 14-September-09	Currency Future	288	284	0
27/03/2009	ZAAD On 14-September-09	Currency Future	777	791	0
27/03/2009	ZAAD On 14-September-09	Currency Future	231	228	0
27/03/2009	ZAAD On 14-September-09	Currency Future	231	228	0
27/03/2009	ZAAD On 14-September-09	Currency Future	919	935	0
27/03/2009	ZAAD On 14-September-09	Currency Future	919	935	0
27/03/2009	ZAAD On 14-September-09	Currency Future	206	203	0
27/03/2009	ZAAD On 14-September-09	Currency Future	206	203	0
27/03/2009	ZAAD On 14-September-09	Currency Future	206	203	0
27/03/2009	ZAAD On 14-September-09	Currency Future	206	203	0
27/03/2009	ZAAD On 14-September-09	Currency Future	206	203	0
27/03/2009	ZAAD On 14-September-09	Currency Future	206	203	0
27/03/2009	ZAAD On 14-September-09	Currency Future	206	203	0
27/03/2009	ZAAD On 14-September-09	Currency Future	206	203	0
27/03/2009	ZAAD On 14-September-09	Currency Future	206	203	0
27/03/2009	ZAAD On 14-September-09	Currency Future	206	203	0
27/03/2009	ZAAD On 14-September-09	Currency Future	206	203	0
27/03/2009	ZAAD On 14-September-09	Currency Future	206	203	0
27/03/2009	ZAAD On 14-September-09	Currency Future	994	1010	0
27/03/2009	ZAAD On 14-September-09	Currency Future	994	1010	0
27/03/2009	ZAAD On 14-September-09	Currency Future	994	1010	0
27/03/2009	ZAAD On 14-September-09	Currency Future	994	1010	0
27/03/2009	ZAAD On 14-September-09	Currency Future	994	1010	0
27/03/2009	ZAAD On 14-September-09	Currency Future	994	1010	0
27/03/2009	ZAAD On 14-September-09	Currency Future	994	1010	0
27/03/2009	ZAAD On 14-September-09	Currency Future	994	1010	0
27/03/2009	ZAAD On 14-September-09	Currency Future	994	1010	0
27/03/2009	ZAAD On 14-December-09	Currency Future	761	751	0
27/03/2009	ZAAD On 14-December-09	Currency Future	296	305	0
27/03/2009	ZAAD On 14-December-09	Currency Future	707	697	0
27/03/2009	ZAAD On 14-December-09	Currency Future	341	351	0
27/03/2009	ZAAD On 14-December-09	Currency Future	621	613	0
27/03/2009	ZAAD On 14-December-09	Currency Future	621	613	0
27/03/2009	ZAAD On 14-December-09	Currency Future	621	613	0
27/03/2009	ZAAD On 14-December-09	Currency Future	621	613	0
27/03/2009	ZAAD On 14-December-09	Currency Future	621	613	0
27/03/2009	ZAAD On 14-December-09	Currency Future	621	613	0
27/03/2009	ZAAD On 14-December-09	Currency Future	621	613	0
27/03/2009	ZAAD On 14-December-09	Currency Future	621	613	0
27/03/2009	ZAAD On 14-December-09	Currency Future	621	613	0

