



Currency Futures & Options Weekly Statistics

From: 16/01/2012 To: 16/01/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.41420	10.49120	0
16/01/2012	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.06700	2.14600	0
16/01/2012	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
16/01/2012	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	2.01700	2.09600	0
16/01/2012	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00000	0.00100	0
16/01/2012	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.96800	2.04600	0
16/01/2012	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
16/01/2012	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.81800	1.89600	0
16/01/2012	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00100	0.00100	0
16/01/2012	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.76800	1.84600	0
16/01/2012	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
16/01/2012	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.71800	1.79600	0
16/01/2012	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
16/01/2012	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.66800	1.74600	0
16/01/2012	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00100	0.00100	2,420
16/01/2012	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.61800	1.69600	0
16/01/2012	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
16/01/2012	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.56800	1.64700	0
16/01/2012	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00100	0.00200	0
16/01/2012	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.51900	1.59700	0
16/01/2012	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00200	0.00200	0
16/01/2012	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.46900	1.54700	0
16/01/2012	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00200	0.00200	10,000
16/01/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.54000	1.61600	4,850
16/01/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.01300	0.01000	0
16/01/2012	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.36900	1.44700	0
16/01/2012	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.32000	1.39800	0
16/01/2012	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00300	0.00300	0
16/01/2012	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.27000	1.34800	0
16/01/2012	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.00300	0.00300	0
16/01/2012	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.22100	1.29800	0
16/01/2012	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00400	0.00300	0
16/01/2012	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.18500	1.26300	0
16/01/2012	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.00400	0.00400	0
16/01/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	1.30100	1.37600	0
16/01/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.02400	0.02000	2,000
16/01/2012	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.13500	1.21300	0
16/01/2012	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.00400	0.00400	0
16/01/2012	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.12200	1.19900	0
16/01/2012	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.00500	0.00400	0
16/01/2012	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.08600	1.16400	0
16/01/2012	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.00500	0.00500	0
16/01/2012	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.07200	1.15000	10,000
16/01/2012	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.00500	0.00500	0
16/01/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.30200	1.37000	16,000
16/01/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.06400	0.05300	0
16/01/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.25900	1.32600	0
16/01/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.07100	0.05900	0
16/01/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.21600	1.28200	0
16/01/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.07800	0.06500	0
16/01/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.17400	1.23900	37,000
16/01/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.08600	0.07200	0
16/01/2012	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.82800	0.90400	0
16/01/2012	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.01100	0.00900	0
16/01/2012	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.78100	0.85500	0
16/01/2012	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.01400	0.01000	0
16/01/2012	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.73500	0.80700	0
16/01/2012	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.01800	0.01200	0
16/01/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.85300	0.91800	0
16/01/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.07600	0.06200	4,000
16/01/2012	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.64400	0.71400	0
16/01/2012	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.02700	0.01900	0
16/01/2012	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.60000	0.66900	0
16/01/2012	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.03300	0.02400	13,860
16/01/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.04700	1.10000	0
16/01/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.20000	0.17500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.01500	1.06300	0
16/01/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.21800	0.18800	0
16/01/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.98500	1.03100	0
16/01/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.23800	0.20600	0
16/01/2012	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.43800	0.49700	0
16/01/2012	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.07100	0.05200	250
16/01/2012	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.40300	0.45700	0
16/01/2012	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.08600	0.06200	0
16/01/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.02900	1.06800	0
16/01/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.34000	0.30100	0
16/01/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.00200	1.04000	0
16/01/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.36300	0.32300	0
16/01/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.83800	1.87300	200
16/01/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.49800	0.45600	0
16/01/2012	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.28300	0.32500	0
16/01/2012	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.16600	0.13000	4,620
16/01/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.92800	0.96000	0
16/01/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.43900	0.39300	180
16/01/2012	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.23400	0.27100	0
16/01/2012	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.21700	0.17600	0
16/01/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.42500	0.46000	0
16/01/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.34800	0.30400	132
16/01/2012	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.19600	0.22400	6,620
16/01/2012	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.27900	0.22900	0
16/01/2012	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.18000	0.20500	0
16/01/2012	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.31300	0.26000	0
16/01/2012	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.16500	0.18800	0
16/01/2012	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.34800	0.29300	250
16/01/2012	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.15100	0.17200	4,850
16/01/2012	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.38400	0.32700	0
16/01/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.62000	1.64100	0
16/01/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.73000	0.67400	0
16/01/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.60100	1.62100	0
16/01/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.76100	0.70400	0
16/01/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.58300	1.60200	0
16/01/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.79300	0.73500	0
16/01/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.45400	0.47600	0
16/01/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.66600	0.60900	4,000
16/01/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.27700	0.29800	0
16/01/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.65000	0.59200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.09200	0.10300	0
16/01/2012	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	0.62500	0.55800	0
16/01/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.25300	0.27200	0
16/01/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.72600	0.66600	132
16/01/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.39700	0.41500	0
16/01/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.80900	0.74800	1,500
16/01/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.93100	0.95000	0
16/01/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.04800	0.99000	0
16/01/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.91500	0.93300	0
16/01/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.08200	1.02300	0
16/01/2012	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.05900	0.06600	6,700
16/01/2012	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.89200	0.82100	0
16/01/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.89900	0.91600	0
16/01/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.11600	1.05600	0
16/01/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.58000	0.59500	180
16/01/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.09100	1.02800	0
16/01/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.25600	2.27200	0
16/01/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.99200	0.93100	0
16/01/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.23800	2.25300	0
16/01/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.02400	0.96200	0
16/01/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.22000	2.23400	0
16/01/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.05600	0.99300	0
16/01/2012	\$ / R On 19-March-12	9.50	C	Foreign Exchange Future	0.03100	0.03400	2,000
16/01/2012	\$ / R On 19-March-12	9.50	P	Foreign Exchange Future	1.36400	1.28900	0
16/01/2012	\$ / R MAXI On 18-June-12			Foreign Exchange Future	8.27720	8.35580	83
16/01/2012	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.68891	0.76013	0
16/01/2012	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.02181	0.01463	0
16/01/2012	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.64403	0.71393	0
16/01/2012	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.02693	0.01843	0
16/01/2012	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.60009	0.66851	0
16/01/2012	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.03299	0.02301	0
16/01/2012	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.21448	0.24643	80
16/01/2012	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.24738	0.20093	0
16/01/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.38590	0.41707	0
16/01/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.40870	0.36127	0
16/01/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.36768	0.39726	0
16/01/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.44048	0.39146	0
16/01/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.35043	0.37843	0
16/01/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.47323	0.42263	0
16/01/2012	£ / R On 17-September-12			Foreign Exchange Future	12.81510	12.92200	0

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16/01/2012	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.61200	1.71700	0
16/01/2012	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.01200	0.00900	0
16/01/2012	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.51300	1.61900	0
16/01/2012	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.01300	0.01100	768
16/01/2012	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.41600	1.52100	0
16/01/2012	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.01600	0.01300	0
16/01/2012	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.17400	1.27800	0
16/01/2012	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.02400	0.02000	0
16/01/2012	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.12600	1.23000	0
16/01/2012	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.02600	0.02200	0
16/01/2012	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.07900	1.18100	0
16/01/2012	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.02900	0.02300	0
16/01/2012	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.03100	1.13300	0
16/01/2012	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.03100	0.02500	0
16/01/2012	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.98400	1.08500	0
16/01/2012	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.03400	0.02700	0
16/01/2012	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.84500	0.94100	0
16/01/2012	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.04500	0.03300	0
16/01/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.00600	1.08200	0
16/01/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.14900	0.11800	0
16/01/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.97000	1.04300	0
16/01/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.16300	0.12900	0
16/01/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.93500	1.00600	0
16/01/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.17800	0.14200	0
16/01/2012	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	0.62700	0.70700	0
16/01/2012	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.07700	0.04900	9,000
16/01/2012	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	0.59000	0.66700	0
16/01/2012	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.09000	0.05900	768
16/01/2012	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.39800	0.45600	0
16/01/2012	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.19800	0.14800	0
16/01/2012	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.27900	0.32000	0
16/01/2012	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.32900	0.26200	3,000
16/01/2012	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.18500	0.21100	3,000
16/01/2012	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.53500	0.45300	0
16/01/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.50600	0.58700	0
16/01/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.09100	1.06500	0
16/01/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.49300	0.57200	0
16/01/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.12800	1.10000	0
16/01/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.48000	0.55800	0
16/01/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.16500	1.13600	0

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16/01/2012	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.07000	0.08200	9,000
16/01/2012	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	1.12000	1.02400	0
16/01/2012	¥ / R On 18-June-12			Foreign Exchange Future	0.10810	0.10880	0
16/01/2012	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02650	0.02720	0
16/01/2012	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
16/01/2012	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01653	0.01723	0
16/01/2012	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00003	0.00003	0
16/01/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.01116	0.01175	0
16/01/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00106	0.00095	0
16/01/2012	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00691	0.00755	0
16/01/2012	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00041	0.00035	0
16/01/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00515	0.00548	0
16/01/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00505	0.00468	0
16/01/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00243	0.00258	0
16/01/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01233	0.01178	0
16/01/2012	€ / R On 13-December-13			Foreign Exchange Future	11.08130	11.18440	500
16/01/2012	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.35300	1.46500	0
16/01/2012	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.00400	0.00300	0
16/01/2012	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.30400	1.41600	0
16/01/2012	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.00500	0.00400	0
16/01/2012	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	0.82100	0.92700	0
16/01/2012	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.02200	0.01500	0
16/01/2012	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.59800	0.69400	0
16/01/2012	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.04900	0.03200	0
16/01/2012	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.51700	0.60600	0
16/01/2012	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.06800	0.04400	0
16/01/2012	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.40700	0.48400	0
16/01/2012	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.10800	0.07200	0
16/01/2012	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.37400	0.44700	0
16/01/2012	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.12500	0.08500	0
16/01/2012	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.34300	0.41200	0
16/01/2012	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.14400	0.10000	0
16/01/2012	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.28400	0.34500	0
16/01/2012	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.18500	0.13300	0
16/01/2012	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.25800	0.31500	0
16/01/2012	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.20900	0.15300	10,200
16/01/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.48700	0.53900	0
16/01/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.34000	0.27900	0
16/01/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.46300	0.51300	0
16/01/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.36600	0.30300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.44100	0.48800	0
16/01/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.39400	0.32800	0
16/01/2012	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.14700	0.17800	0
16/01/2012	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.39800	0.31600	0
16/01/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.54400	0.60900	0
16/01/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.57000	0.52100	0
16/01/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.52100	0.58400	0
16/01/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.59700	0.54600	0
16/01/2012	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.11100	0.13500	0
16/01/2012	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.51200	0.42300	0
16/01/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.49900	0.56000	0
16/01/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.62500	0.57200	0
16/01/2012	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.10100	0.12400	0
16/01/2012	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.55200	0.46200	3,400
16/01/2012	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.08400	0.10300	0
16/01/2012	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.63500	0.54100	0
16/01/2012	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.07700	0.09500	0
16/01/2012	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.67800	0.58300	0
16/01/2012	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.07100	0.08700	3,400
16/01/2012	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.72200	0.62500	0
16/01/2012	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.06000	0.07400	0
16/01/2012	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.81100	0.71200	0
16/01/2012	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.04400	0.05500	0
16/01/2012	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.99500	0.89300	0
16/01/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.90300	0.92200	0
16/01/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.26500	1.18100	0
16/01/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.88700	0.90600	0
16/01/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.29900	1.21500	0
16/01/2012	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.03200	0.04100	0
16/01/2012	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.18300	1.07900	0
16/01/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.87200	0.89000	0
16/01/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.33400	1.24900	0
16/01/2012	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.02700	0.03600	10,200
16/01/2012	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	1.27800	1.17400	0
16/01/2012	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.02200	0.02900	0
16/01/2012	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.42300	1.31700	0
16/01/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.41540	9.45470	0
16/01/2012	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.16900	2.22500	0
16/01/2012	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
16/01/2012	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.42100	1.47700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00300	0.00300	0
16/01/2012	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.37100	1.42700	0
16/01/2012	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.00300	0.00300	0
16/01/2012	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.17200	1.22900	0
16/01/2012	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.00400	0.00500	0
16/01/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.52100	2.55800	0
16/01/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.35600	0.35300	0
16/01/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.48000	2.51700	0
16/01/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.36500	0.36200	0
16/01/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.43900	2.47600	0
16/01/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.37400	0.37100	0
16/01/2012	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.97500	1.03100	0
16/01/2012	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.00700	0.00700	0
16/01/2012	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.92600	0.98200	0
16/01/2012	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.00800	0.00800	0
16/01/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.87200	0.92800	0
16/01/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.06800	0.06900	0
16/01/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.83000	0.88700	0
16/01/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.07600	0.07800	0
16/01/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.79000	0.84600	0
16/01/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.08600	0.08700	0
16/01/2012	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.64400	0.69800	0
16/01/2012	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.02600	0.02400	0
16/01/2012	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.51300	0.56600	0
16/01/2012	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.04500	0.04200	0
16/01/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.57400	0.62900	0
16/01/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.31300	0.31500	0
16/01/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.54700	0.60200	0
16/01/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.33600	0.33800	0
16/01/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.52200	0.57600	0
16/01/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.36100	0.36200	0
16/01/2012	CAD/ R On 18-June-12			Foreign Exchange Future	8.09270	8.12730	0
16/01/2012	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.52000	0.55100	0
16/01/2012	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.01800	0.01500	0
16/01/2012	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.47400	0.50500	0
16/01/2012	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.02200	0.01900	0
16/01/2012	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.42900	0.45900	0
16/01/2012	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.02700	0.02300	0
16/01/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.26400	0.27800	0
16/01/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.27100	0.25100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.24500	0.25800	0
16/01/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.30200	0.28100	0
16/01/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.22800	0.23900	0
16/01/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.33500	0.31200	0
16/01/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.28320	0.32330	100,000
16/01/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.08720	0.07070	100,000
16/01/2012	CF CANDO CAAS On 31-January-12			Can-Do Future	0.15770	0.20140	12,500
16/01/2012	CF CANDO CAAT On 29-February-12			Can-Do Future	0.14910	0.17060	12,500
16/01/2012	CF CANDO CAAU On 31-January-12			Can-Do Future	0.00530	0.00290	19,481
16/01/2012	CF CANDO CAAV On 29-February-12			Can-Do Future	0.03360	0.02170	12,987
16/01/2012	CHF / R On 18-June-12			Foreign Exchange Future	8.70540	8.77950	0
16/01/2012	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.23200	0.26000	0
16/01/2012	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.20900	0.16300	0
16/01/2012	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.21300	0.23500	0
16/01/2012	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.24000	0.18800	0
16/01/2012	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.19400	0.21100	0
16/01/2012	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.27100	0.21400	0
16/01/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.29700	0.32100	0
16/01/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.64200	0.59200	0
16/01/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.28400	0.30600	0
16/01/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.67900	0.62700	0
16/01/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.27100	0.29300	0
16/01/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.71600	0.66400	0
16/01/2012	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.51440	6.54610	0
16/01/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.38600	0.41000	0
16/01/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.12200	0.11400	0
16/01/2012	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.24100	0.26600	0
16/01/2012	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.04900	0.04100	0
16/01/2012	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.23300	0.25900	0
16/01/2012	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.05100	0.04400	0
16/01/2012	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.22600	0.25100	0
16/01/2012	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.05400	0.04600	0
16/01/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.35400	0.37700	0
16/01/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.14000	0.13100	0
16/01/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.32400	0.34600	0
16/01/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.16000	0.15000	0
16/01/2012	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
16/01/2012	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
16/01/2012	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
16/01/2012	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
16/01/2012	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
16/01/2012	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
16/01/2012	YUAN/R On 18-June-12			Foreign Exchange Future	1.30510	1.32060	0
16/01/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.20910	0.22390	0
16/01/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00400	0.00330	0
16/01/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.16280	0.17640	0
16/01/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00770	0.00580	0
16/01/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.12280	0.13470	0
16/01/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.01770	0.01410	0
16/01/2012	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.05740	0.06800	0
16/01/2012	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.01850	0.01400	0
Futures Open Interest							647,826.00
Options Open Interest							271,058.00
Total							918,884.00