



# Currency Futures & Options Weekly Statistics

From: 23/01/2012 To: 23/01/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.24490	10.27630	0
23/01/2012	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.88500	1.91800	0
23/01/2012	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
23/01/2012	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.83500	1.86800	0
23/01/2012	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00000	0.00100	0
23/01/2012	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.78500	1.81800	0
23/01/2012	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
23/01/2012	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.63500	1.66800	0
23/01/2012	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00000	0.00100	0
23/01/2012	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.58600	1.61800	0
23/01/2012	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
23/01/2012	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.53600	1.56800	0
23/01/2012	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
23/01/2012	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.48600	1.51800	0
23/01/2012	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00100	0.00100	2,420
23/01/2012	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.43600	1.46800	0
23/01/2012	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
23/01/2012	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.38600	1.41900	0
23/01/2012	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00100	0.00200	0
23/01/2012	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.33600	1.36900	0
23/01/2012	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00100	0.00200	0
23/01/2012	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.28600	1.31900	0
23/01/2012	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00100	0.00200	10,000
23/01/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.35700	1.38900	4,850
23/01/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.01500	0.01400	0
23/01/2012	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.18700	1.22000	0
23/01/2012	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.13700	1.17000	0
23/01/2012	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00200	0.00300	0
23/01/2012	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.08800	1.12100	0
23/01/2012	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.00300	0.00400	0
23/01/2012	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.03800	1.07100	0
23/01/2012	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00300	0.00400	0
23/01/2012	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.00300	1.03600	0
23/01/2012	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.00400	0.00500	0
23/01/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	1.12000	1.15200	0
23/01/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.02800	0.02700	2,000
23/01/2012	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.95400	0.98600	0
23/01/2012	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.00500	0.00500	0
23/01/2012	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.94000	0.97300	0
23/01/2012	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.00500	0.00600	0
23/01/2012	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.90400	0.93700	0
23/01/2012	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.00500	0.00600	0
23/01/2012	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.89100	0.92300	10,000
23/01/2012	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.00600	0.00600	0
23/01/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.12400	1.15600	16,000
23/01/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.07400	0.07300	0
23/01/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.08100	1.11300	0
23/01/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.08100	0.08000	0
23/01/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.04000	1.07100	0
23/01/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.09000	0.08800	0
23/01/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.99800	1.03000	37,000
23/01/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.09800	0.09700	0
23/01/2012	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.65200	0.68400	0
23/01/2012	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.01700	0.01700	0
23/01/2012	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.60600	0.63900	0
23/01/2012	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.02100	0.02200	0
23/01/2012	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.56100	0.59400	0
23/01/2012	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.02600	0.02700	0
23/01/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.69200	0.72100	0
23/01/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.10000	0.09600	4,000
23/01/2012	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.47500	0.50700	0
23/01/2012	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.04000	0.04000	0
23/01/2012	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.43400	0.46500	0
23/01/2012	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.04900	0.04800	13,860
23/01/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.89500	0.91800	0
23/01/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.23900	0.22800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.86500	0.88800	0
23/01/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.25900	0.24800	0
23/01/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.83700	0.85900	0
23/01/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.28100	0.26900	0
23/01/2012	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.29600	0.32400	0
23/01/2012	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.11100	0.10700	250
23/01/2012	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.26700	0.29300	0
23/01/2012	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.13200	0.12600	0
23/01/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.88800	0.90600	0
23/01/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.38700	0.37200	0
23/01/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.86300	0.88100	0
23/01/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.41200	0.39700	0
23/01/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.68500	1.69900	200
23/01/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.51400	0.49700	0
23/01/2012	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.17400	0.19400	0
23/01/2012	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.23900	0.22700	4,620
23/01/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.79600	0.81100	0
23/01/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.49500	0.47700	180
23/01/2012	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.14100	0.15900	0
23/01/2012	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.30600	0.29200	0
23/01/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.32000	0.33700	0
23/01/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.42800	0.41200	132
23/01/2012	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.11500	0.13000	6,620
23/01/2012	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.38000	0.36300	0
23/01/2012	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.10400	0.11800	0
23/01/2012	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.41900	0.40100	0
23/01/2012	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.09400	0.10700	0
23/01/2012	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.45900	0.44000	250
23/01/2012	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.08500	0.09700	4,850
23/01/2012	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.50000	0.48000	0
23/01/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.47900	1.48700	0
23/01/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.75800	0.73500	0
23/01/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.46000	1.46900	0
23/01/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.78900	0.76700	0
23/01/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.44300	1.45100	0
23/01/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.82200	0.79900	0
23/01/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.35600	0.37000	0
23/01/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.75600	0.73700	4,000
23/01/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.20100	0.21200	0
23/01/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.75900	0.73700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.05000	0.05700	0
23/01/2012	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	0.76500	0.74000	0
23/01/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.18200	0.19300	0
23/01/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.84000	0.81800	132
23/01/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.30900	0.32000	0
23/01/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.90900	0.88700	1,500
23/01/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.16600	0.17600	5,000
23/01/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	0.92400	0.90100	0
23/01/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.79800	0.81000	0
23/01/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.09900	1.07900	0
23/01/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.78300	0.79400	0
23/01/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.13400	1.11300	0
23/01/2012	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.03000	0.03500	6,700
23/01/2012	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	1.04500	1.01800	0
23/01/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.76900	0.78000	0
23/01/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.17000	1.14900	0
23/01/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.48000	0.48900	180
23/01/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.17900	1.15500	0
23/01/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.08200	2.09600	0
23/01/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.98700	0.97000	0
23/01/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.06400	2.07800	0
23/01/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.01900	1.00200	0
23/01/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.04500	2.06000	0
23/01/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.05000	1.03400	0
23/01/2012	\$ / R On 19-March-12	9.50	C	Foreign Exchange Future	0.01500	0.01800	2,000
23/01/2012	\$ / R On 19-March-12	9.50	P	Foreign Exchange Future	1.53000	1.50100	0
23/01/2012	\$ / R MAXI On 18-June-12			Foreign Exchange Future	8.09180	8.12510	83
23/01/2012	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.51757	0.54962	0
23/01/2012	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.03267	0.03232	0
23/01/2012	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.47506	0.50675	0
23/01/2012	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.04016	0.03945	0
23/01/2012	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.43388	0.46511	0
23/01/2012	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.04898	0.04781	0
23/01/2012	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.12762	0.14363	80
23/01/2012	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.34272	0.32633	0
23/01/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.28730	0.30285	0
23/01/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.49550	0.47775	0
23/01/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.27253	0.28743	0
23/01/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.53073	0.51233	0
23/01/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.25865	0.27290	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.56685	0.54780	0
23/01/2012	£ / R On 17-September-12			Foreign Exchange Future	12.75030	12.75090	0
23/01/2012	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.54900	1.55000	0
23/01/2012	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.01000	0.01100	0
23/01/2012	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.45100	1.45100	0
23/01/2012	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.01200	0.01200	768
23/01/2012	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.35300	1.35400	0
23/01/2012	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.01400	0.01500	0
23/01/2012	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.11000	1.11200	0
23/01/2012	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.02100	0.02300	0
23/01/2012	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.06300	1.06400	0
23/01/2012	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.02400	0.02500	0
23/01/2012	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.01500	1.01700	0
23/01/2012	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.02600	0.02800	0
23/01/2012	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.96700	0.96900	0
23/01/2012	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.02800	0.03000	0
23/01/2012	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.92000	0.92200	0
23/01/2012	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.03100	0.03300	0
23/01/2012	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.78100	0.78400	0
23/01/2012	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.04200	0.04500	0
23/01/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.94600	0.94500	0
23/01/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.15200	0.15000	0
23/01/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.91000	0.90900	0
23/01/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.16600	0.16400	0
23/01/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.87500	0.87400	0
23/01/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.18100	0.17900	0
23/01/2012	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	0.56800	0.57200	0
23/01/2012	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.07900	0.08300	9,000
23/01/2012	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	0.53100	0.53600	0
23/01/2012	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.09200	0.09700	768
23/01/2012	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.34000	0.34900	0
23/01/2012	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.20100	0.21000	0
23/01/2012	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.22700	0.23700	0
23/01/2012	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.33800	0.34800	3,000
23/01/2012	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.14100	0.15100	3,000
23/01/2012	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.55200	0.56200	0
23/01/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.46200	0.47100	0
23/01/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.11200	1.12000	0
23/01/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.44900	0.45900	0
23/01/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.14900	1.15800	0

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23/01/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.43700	0.44600	0
23/01/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.18700	1.19500	0
23/01/2012	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.04200	0.05000	9,000
23/01/2012	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	1.15300	1.16100	0
23/01/2012	¥ / R On 18-June-12			Foreign Exchange Future	0.10530	0.10550	25
23/01/2012	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02370	0.02390	0
23/01/2012	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
23/01/2012	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01374	0.01394	0
23/01/2012	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00004	0.00004	0
23/01/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00876	0.00896	0
23/01/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00146	0.00146	0
23/01/2012	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00450	0.00473	0
23/01/2012	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00080	0.00083	0
23/01/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00367	0.00381	0
23/01/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00637	0.00631	0
23/01/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00161	0.00169	0
23/01/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01431	0.01419	0
23/01/2012	€ / R On 13-December-13			Foreign Exchange Future	11.13170	11.08290	500
23/01/2012	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.41000	1.36700	0
23/01/2012	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.00300	0.00400	0
23/01/2012	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.36000	1.31700	0
23/01/2012	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.00300	0.00400	0
23/01/2012	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	0.87000	0.83100	0
23/01/2012	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.01300	0.01800	0
23/01/2012	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.63600	0.60300	0
23/01/2012	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.02900	0.04000	0
23/01/2012	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.54700	0.51800	0
23/01/2012	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.04000	0.05500	0
23/01/2012	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.42800	0.40400	0
23/01/2012	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.07100	0.09100	0
23/01/2012	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.39100	0.36900	0
23/01/2012	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.08400	0.10600	0
23/01/2012	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.35700	0.33600	0
23/01/2012	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.10000	0.12300	0
23/01/2012	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.29300	0.27400	0
23/01/2012	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.13600	0.16100	0
23/01/2012	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.26400	0.24600	0
23/01/2012	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.15700	0.18300	10,200
23/01/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.48700	0.46700	0
23/01/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.28400	0.30800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.46200	0.44300	0
23/01/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.30900	0.33400	0
23/01/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.43800	0.41900	0
23/01/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.33500	0.36000	0
23/01/2012	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.14100	0.13200	0
23/01/2012	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.33400	0.36900	0
23/01/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.53100	0.51000	0
23/01/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.50200	0.52700	0
23/01/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.50700	0.48700	0
23/01/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.52800	0.55400	0
23/01/2012	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.10400	0.09600	0
23/01/2012	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.44700	0.48300	0
23/01/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.48400	0.46500	0
23/01/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.55500	0.58200	0
23/01/2012	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.09400	0.08700	0
23/01/2012	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.48700	0.52400	3,400
23/01/2012	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.07700	0.07100	0
23/01/2012	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.57000	0.60800	0
23/01/2012	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.07000	0.06400	0
23/01/2012	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.61300	0.65100	0
23/01/2012	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.06400	0.05900	3,400
23/01/2012	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.65700	0.69600	0
23/01/2012	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.05400	0.04900	0
23/01/2012	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.74700	0.78600	0
23/01/2012	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.03800	0.03400	0
23/01/2012	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.93100	0.97100	0
23/01/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.83700	0.81900	0
23/01/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.14800	1.17900	0
23/01/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.82100	0.80400	0
23/01/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.18200	1.21400	0
23/01/2012	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.02800	0.02400	0
23/01/2012	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.12100	1.16100	0
23/01/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.80600	0.78900	0
23/01/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.21700	1.24900	0
23/01/2012	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.02300	0.02000	10,200
23/01/2012	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	1.21600	1.25700	0
23/01/2012	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.01800	0.01500	0
23/01/2012	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.36100	1.40200	0
23/01/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.49120	9.43230	0
23/01/2012	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.18400	2.13700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
23/01/2012	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.43500	1.38800	0
23/01/2012	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00100	0.00100	0
23/01/2012	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.38600	1.33800	0
23/01/2012	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.00200	0.00100	0
23/01/2012	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.18700	1.14000	0
23/01/2012	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.00300	0.00300	0
23/01/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.56900	2.51700	0
23/01/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.32800	0.33500	0
23/01/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.52800	2.47500	0
23/01/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.33700	0.34300	0
23/01/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.48600	2.43400	0
23/01/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.34500	0.35200	0
23/01/2012	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.98800	0.94200	0
23/01/2012	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.00400	0.00500	0
23/01/2012	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.93900	0.89300	0
23/01/2012	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.00500	0.00600	0
23/01/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.86700	0.82800	0
23/01/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.04900	0.05700	0
23/01/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.82500	0.78600	0
23/01/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.05700	0.06500	0
23/01/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.78300	0.74500	0
23/01/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.06500	0.07400	0
23/01/2012	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.65000	0.60800	0
23/01/2012	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.01600	0.02100	0
23/01/2012	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.51400	0.47400	0
23/01/2012	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.03000	0.03700	0
23/01/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.54900	0.52400	0
23/01/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.27700	0.29900	0
23/01/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.52200	0.49700	0
23/01/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.30000	0.32200	0
23/01/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.49600	0.47200	0
23/01/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.32400	0.34700	0
23/01/2012	CAD/ R On 18-June-12			Foreign Exchange Future	8.02010	7.98740	0
23/01/2012	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.45000	0.42100	0
23/01/2012	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.02000	0.02300	0
23/01/2012	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.40500	0.37800	0
23/01/2012	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.02500	0.03000	0
23/01/2012	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.36300	0.33800	0
23/01/2012	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.03300	0.04000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.21900	0.20900	0
23/01/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.29900	0.32200	0
23/01/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.20200	0.19300	0
23/01/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.33200	0.35600	0
23/01/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.18600	0.17800	0
23/01/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.36600	0.39100	0
23/01/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.19280	0.20890	100,000
23/01/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.12250	0.11510	100,000
23/01/2012	CF CANDO CAAS On 31-January-12			Can-Do Future	0.07650	0.07650	12,500
23/01/2012	CF CANDO CAAT On 29-February-12			Can-Do Future	0.10810	0.11630	12,500
23/01/2012	CF CANDO CAAU On 31-January-12			Can-Do Future	0.00920	0.01090	19,481
23/01/2012	CF CANDO CAAV On 29-February-12			Can-Do Future	0.05880	0.05390	12,987
23/01/2012	CHF / R On 18-June-12			Foreign Exchange Future	8.75580	8.71910	0
23/01/2012	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.23900	0.22500	0
23/01/2012	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.16400	0.18700	0
23/01/2012	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.21400	0.20100	0
23/01/2012	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.18900	0.21300	0
23/01/2012	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.19300	0.18200	0
23/01/2012	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.21800	0.24400	0
23/01/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.28100	0.27500	0
23/01/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.57500	0.60600	0
23/01/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.26700	0.26100	0
23/01/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.61100	0.64200	0
23/01/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.25300	0.24900	0
23/01/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.64700	0.68000	0
23/01/2012	NZ\$/ R On 18-June-12			Foreign Exchange Future	6.53320	6.49400	0
23/01/2012	NZ\$/ R On 18-June-12	6.25	C	Foreign Exchange Future	0.38500	0.35900	0
23/01/2012	NZ\$/ R On 18-June-12	6.25	P	Foreign Exchange Future	0.10200	0.11500	0
23/01/2012	NZ\$/ R On 19-March-12	6.27	C	Foreign Exchange Future	0.24600	0.21900	0
23/01/2012	NZ\$/ R On 19-March-12	6.27	P	Foreign Exchange Future	0.03600	0.04900	0
23/01/2012	NZ\$/ R On 19-March-12	6.28	C	Foreign Exchange Future	0.23800	0.21200	0
23/01/2012	NZ\$/ R On 19-March-12	6.28	P	Foreign Exchange Future	0.03800	0.05200	0
23/01/2012	NZ\$/ R On 19-March-12	6.29	C	Foreign Exchange Future	0.23000	0.20500	0
23/01/2012	NZ\$/ R On 19-March-12	6.29	P	Foreign Exchange Future	0.04000	0.05500	0
23/01/2012	NZ\$/ R On 18-June-12	6.30	C	Foreign Exchange Future	0.35200	0.32800	0
23/01/2012	NZ\$/ R On 18-June-12	6.30	P	Foreign Exchange Future	0.11900	0.13400	0
23/01/2012	NZ\$/ R On 18-June-12	6.35	C	Foreign Exchange Future	0.32000	0.29800	0
23/01/2012	NZ\$/ R On 18-June-12	6.35	P	Foreign Exchange Future	0.13700	0.15400	0
23/01/2012	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
23/01/2012	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
23/01/2012	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
23/01/2012	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
23/01/2012	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
23/01/2012	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
23/01/2012	YUAN/R On 18-June-12			Foreign Exchange Future	1.27540	1.28050	0
23/01/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.18030	0.18520	0
23/01/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00490	0.00470	0
23/01/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.13540	0.14000	0
23/01/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01000	0.00950	0
23/01/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.09800	0.10220	0
23/01/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.02260	0.02170	0
23/01/2012	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.03590	0.04030	0
23/01/2012	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.02720	0.02600	0
<b>Futures Open Interest</b>							<b>650,419.00</b>
<b>Options Open Interest</b>							<b>282,258.00</b>
<b>Total</b>							<b>932,677.00</b>