



# Currency Futures & Options Weekly Statistics

From: 20/02/2012 To: 20/02/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.00140	10.05620	0
20/02/2012	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.60500	1.66100	0
20/02/2012	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
20/02/2012	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.55500	1.61100	0
20/02/2012	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
20/02/2012	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.50500	1.56100	0
20/02/2012	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
20/02/2012	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.35500	1.41100	0
20/02/2012	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
20/02/2012	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.30500	1.36100	0
20/02/2012	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
20/02/2012	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.25500	1.31100	0
20/02/2012	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
20/02/2012	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.20500	1.26100	0
20/02/2012	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00000	0.00000	2,420
20/02/2012	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.15600	1.21100	0
20/02/2012	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00100	0.00000	0
20/02/2012	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.10600	1.16100	0
20/02/2012	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00100	0.00000	0
20/02/2012	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.05600	1.11100	0
20/02/2012	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00100	0.00000	0
20/02/2012	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.00600	1.06200	0
20/02/2012	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00100	0.00100	10,000
20/02/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.07700	1.13100	4,850
20/02/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.02000	0.01900	0
20/02/2012	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.90600	0.96200	0
20/02/2012	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.85700	0.91200	0
20/02/2012	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00200	0.00100	0
20/02/2012	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.80700	0.86300	0
20/02/2012	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.00200	0.00200	0
20/02/2012	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.75800	0.81300	0
20/02/2012	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00300	0.00200	0
20/02/2012	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.72200	0.77800	0
20/02/2012	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.00300	0.00300	0
20/02/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.84500	0.89800	0
20/02/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.03800	0.03600	2,000
20/02/2012	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.67300	0.72800	0
20/02/2012	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.00400	0.00300	0
20/02/2012	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.66000	0.71500	0
20/02/2012	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.00500	0.00400	0
20/02/2012	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.62500	0.68000	0
20/02/2012	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.00600	0.00500	0
20/02/2012	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.61100	0.66600	10,000
20/02/2012	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.00600	0.00500	0
20/02/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.85900	0.90800	16,000
20/02/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.09900	0.09200	9,200
20/02/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.82100	0.86900	0
20/02/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.11100	0.10300	0
20/02/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.78400	0.83100	0
20/02/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.12400	0.11500	0
20/02/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.74800	0.79400	37,000
20/02/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.13800	0.12800	0
20/02/2012	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.38000	0.43200	0
20/02/2012	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.02500	0.02100	0
20/02/2012	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.33800	0.38900	0
20/02/2012	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.03300	0.02800	0
20/02/2012	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.29900	0.34900	0
20/02/2012	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.04400	0.03800	0
20/02/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.46000	0.50000	0
20/02/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.15300	0.13800	14,000
20/02/2012	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.22800	0.27300	0
20/02/2012	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.07300	0.06200	9,200
20/02/2012	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.19600	0.23900	0
20/02/2012	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.09100	0.07800	13,860
20/02/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.67100	0.70900	0
20/02/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.31000	0.29200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.64600	0.68400	0
20/02/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.33500	0.31700	0
20/02/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.62300	0.66000	0
20/02/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.36200	0.34300	0
20/02/2012	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.10400	0.13200	0
20/02/2012	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.19900	0.17100	250
20/02/2012	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.08900	0.11400	0
20/02/2012	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.23400	0.20300	0
20/02/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.69000	0.73100	0
20/02/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.49100	0.45900	0
20/02/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.67100	0.71000	0
20/02/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.52200	0.48800	0
20/02/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.53900	1.57400	200
20/02/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.61200	0.59200	0
20/02/2012	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.04700	0.06300	0
20/02/2012	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.39200	0.35200	4,620
20/02/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.61500	0.65200	0
20/02/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.61600	0.58000	180
20/02/2012	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.03500	0.04700	0
20/02/2012	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.48000	0.43600	0
20/02/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.18100	0.20100	10,000
20/02/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.57400	0.53900	132
20/02/2012	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.02600	0.03600	6,620
20/02/2012	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.57100	0.52500	0
20/02/2012	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.02300	0.03100	0
20/02/2012	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.61800	0.57000	0
20/02/2012	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.02000	0.02700	0
20/02/2012	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.66500	0.61600	250
20/02/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.27000	0.29200	2,500
20/02/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.76000	0.72600	0
20/02/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.36000	1.38800	0
20/02/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.88300	0.85600	0
20/02/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.34200	1.37100	0
20/02/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.91500	0.88900	0
20/02/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.32200	1.35400	0
20/02/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.94500	0.92200	0
20/02/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.22900	0.24700	2,000
20/02/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.91900	0.88100	4,000
20/02/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.10700	0.11800	0
20/02/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.95000	0.90600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.00800	0.01200	0
20/02/2012	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	1.00300	0.95100	0
20/02/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.09600	0.10600	0
20/02/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	1.03900	0.99400	132
20/02/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.19600	0.21100	0
20/02/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	1.08600	1.04500	1,500
20/02/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.08600	0.09500	5,000
20/02/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.12900	1.08300	0
20/02/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.58900	0.69200	0
20/02/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.35400	1.21700	0
20/02/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.57700	0.67800	0
20/02/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.39200	1.25300	0
20/02/2012	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.00400	0.00600	4,100
20/02/2012	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	1.29900	1.24500	0
20/02/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.56600	0.66500	0
20/02/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.43100	1.29000	0
20/02/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.35500	0.37700	180
20/02/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.35600	1.30500	0
20/02/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.94400	1.97900	0
20/02/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.09300	1.07300	0
20/02/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.92300	1.95800	0
20/02/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.12200	1.10200	0
20/02/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.90200	1.93600	0
20/02/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.15100	1.13000	0
20/02/2012	\$ / R On 19-March-12	9.50	C	Foreign Exchange Future	0.00100	0.00200	2,000
20/02/2012	\$ / R On 19-March-12	9.50	P	Foreign Exchange Future	1.79600	1.74100	0
20/02/2012	\$ / R MAXI On 18-June-12			Foreign Exchange Future	7.80690	7.86240	523
20/02/2012	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.26239	0.30981	0
20/02/2012	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.05729	0.04921	0
20/02/2012	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.22807	0.27335	0
20/02/2012	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.07297	0.06275	0
20/02/2012	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.19648	0.23932	0
20/02/2012	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.09138	0.07872	0
20/02/2012	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.03041	0.04070	80
20/02/2012	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.52531	0.48010	0
20/02/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.16011	0.17726	0
20/02/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.65321	0.61486	0
20/02/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.15074	0.16688	0
20/02/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.69384	0.65448	0
20/02/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.14202	0.15721	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.73512	0.69481	0
20/02/2012	£ / R On 17-September-12			Foreign Exchange Future	12.51220	12.57520	1,499
20/02/2012	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.31400	1.37700	0
20/02/2012	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.00400	0.00500	0
20/02/2012	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.21600	1.27800	0
20/02/2012	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.00600	0.00600	768
20/02/2012	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.11800	1.18000	0
20/02/2012	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.00800	0.00800	0
20/02/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.28700	1.34100	0
20/02/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.12500	0.11600	6,000
20/02/2012	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.82400	0.88600	0
20/02/2012	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.01400	0.01400	0
20/02/2012	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.77600	0.83800	0
20/02/2012	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.01600	0.01600	0
20/02/2012	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.72800	0.79000	0
20/02/2012	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.01800	0.01800	0
20/02/2012	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.68000	0.74200	0
20/02/2012	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.02000	0.02000	0
20/02/2012	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.54500	0.60200	0
20/02/2012	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.03500	0.03000	0
20/02/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.72800	0.77900	0
20/02/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.16700	0.15600	0
20/02/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.69500	0.74500	0
20/02/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.18400	0.17200	0
20/02/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.66300	0.71200	0
20/02/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.20200	0.18900	0
20/02/2012	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	0.35100	0.40200	0
20/02/2012	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.09100	0.08000	9,000
20/02/2012	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	0.31700	0.36700	0
20/02/2012	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.10700	0.09500	768
20/02/2012	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.16100	0.19600	0
20/02/2012	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.25100	0.22400	0
20/02/2012	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.08900	0.11400	0
20/02/2012	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.42900	0.39200	3,000
20/02/2012	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.04300	0.05800	3,000
20/02/2012	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.68300	0.63600	0
20/02/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.33100	0.35100	0
20/02/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.21900	1.17600	0
20/02/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.32100	0.34000	0
20/02/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.25900	1.21500	0

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20/02/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.31100	0.33000	0
20/02/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.29900	1.25500	0
20/02/2012	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.00900	0.01200	9,000
20/02/2012	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	1.34900	1.29000	0
20/02/2012	¥ / R On 18-June-12			Foreign Exchange Future	0.09840	0.09920	0
20/02/2012	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.01701	0.01780	0
20/02/2012	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00001	0.00000	0
20/02/2012	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.00716	0.00793	0
20/02/2012	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00016	0.00013	0
20/02/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00426	0.00463	0
20/02/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00386	0.00343	0
20/02/2012	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00090	0.00116	0
20/02/2012	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00390	0.00336	0
20/02/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00149	0.00162	0
20/02/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.01109	0.01042	0
20/02/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00056	0.00061	0
20/02/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.02016	0.01941	0
20/02/2012	€ / R On 13-December-13			Foreign Exchange Future	10.81450	10.92880	500
20/02/2012	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.20500	1.22500	0
20/02/2012	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.00000	0.00200	0
20/02/2012	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.15600	1.17500	0
20/02/2012	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.00100	0.00200	0
20/02/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.12900	1.14600	0
20/02/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.09100	0.09000	10,200
20/02/2012	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	0.66200	0.68400	0
20/02/2012	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.00700	0.01100	0
20/02/2012	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.42800	0.45500	0
20/02/2012	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.02300	0.03200	0
20/02/2012	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.34500	0.37200	0
20/02/2012	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.04000	0.04900	0
20/02/2012	€ / R On 19-March-12	9.95	C	Foreign Exchange Future	0.30600	0.33400	0
20/02/2012	€ / R On 19-March-12	9.95	P	Foreign Exchange Future	0.05100	0.06100	10,200
20/02/2012	€ / R On 19-March-12	10.00	C	Foreign Exchange Future	0.26900	0.29700	0
20/02/2012	€ / R On 19-March-12	10.00	P	Foreign Exchange Future	0.06400	0.07400	3,400
20/02/2012	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.23500	0.26300	0
20/02/2012	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.08000	0.09000	0
20/02/2012	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.20300	0.23000	0
20/02/2012	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.09800	0.10700	0
20/02/2012	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.17400	0.20000	0
20/02/2012	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.11900	0.12700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.12700	0.15100	0
20/02/2012	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.17200	0.17800	0
20/02/2012	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.10800	0.13100	3,400
20/02/2012	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.20300	0.20800	10,200
20/02/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.33000	0.34800	0
20/02/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.33600	0.33600	0
20/02/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.31000	0.32800	0
20/02/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.36600	0.36600	0
20/02/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.29100	0.30800	0
20/02/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.39700	0.39600	0
20/02/2012	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.04000	0.05600	0
20/02/2012	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.43500	0.43300	0
20/02/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.39200	0.40400	0
20/02/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.57900	0.57400	0
20/02/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.40300	0.41500	0
20/02/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.64000	0.63500	0
20/02/2012	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.02500	0.03600	0
20/02/2012	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.57000	0.56300	0
20/02/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.38300	0.39500	0
20/02/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.67000	0.66500	0
20/02/2012	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.02100	0.03200	3,400
20/02/2012	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.61600	0.60900	3,400
20/02/2012	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.01500	0.02500	0
20/02/2012	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.71000	0.70200	0
20/02/2012	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.01300	0.02200	0
20/02/2012	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.75800	0.74900	0
20/02/2012	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.01100	0.01900	6,800
20/02/2012	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.80600	0.79600	0
20/02/2012	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.00900	0.01500	0
20/02/2012	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.90400	0.89200	0
20/02/2012	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.00500	0.00900	0
20/02/2012	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	1.10000	1.08600	0
20/02/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.66500	0.71500	0
20/02/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.29400	1.22900	0
20/02/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.65200	0.70100	0
20/02/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.33100	1.26500	0
20/02/2012	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.00200	0.00500	0
20/02/2012	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.29700	1.28200	0
20/02/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.63800	0.68700	0
20/02/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.36700	1.30100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.00200	0.00400	10,200
20/02/2012	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	1.39700	1.38100	0
20/02/2012	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.00100	0.00200	0
20/02/2012	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.54600	1.52900	0
20/02/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.33180	9.37170	0
20/02/2012	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.07000	2.10900	0
20/02/2012	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
20/02/2012	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.32000	1.35900	0
20/02/2012	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
20/02/2012	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.27000	1.30900	0
20/02/2012	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
20/02/2012	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.07000	1.11000	0
20/02/2012	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.00000	0.00100	0
20/02/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.37800	2.41500	0
20/02/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.29600	0.29300	0
20/02/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.33600	2.37300	0
20/02/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.30400	0.30100	0
20/02/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.29400	2.33100	0
20/02/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.31200	0.30900	0
20/02/2012	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.87100	0.91000	0
20/02/2012	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.00100	0.00100	0
20/02/2012	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.82100	0.86100	0
20/02/2012	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.00100	0.00200	0
20/02/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.72400	0.76000	0
20/02/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.03600	0.03200	0
20/02/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.68000	0.71600	0
20/02/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.04200	0.03800	0
20/02/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.63800	0.67400	0
20/02/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.05000	0.04600	0
20/02/2012	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.52600	0.56600	0
20/02/2012	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.00600	0.00700	0
20/02/2012	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.38400	0.42300	0
20/02/2012	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.01400	0.01400	0
20/02/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.40300	0.42900	0
20/02/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.27300	0.25700	0
20/02/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.37800	0.40300	0
20/02/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.29800	0.28100	0
20/02/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.35400	0.37800	0
20/02/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.32400	0.30600	0
20/02/2012	CAD/ R On 18-June-12			Foreign Exchange Future	7.83700	7.87580	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.27500	0.31200	0
20/02/2012	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.02400	0.02200	0
20/02/2012	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.23400	0.27000	0
20/02/2012	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.03300	0.03000	0
20/02/2012	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.19600	0.23100	0
20/02/2012	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.04500	0.04100	0
20/02/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.12800	0.14200	0
20/02/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.39100	0.36600	0
20/02/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.11600	0.12900	0
20/02/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.42900	0.40300	0
20/02/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.10500	0.11700	0
20/02/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.46800	0.44100	0
20/02/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.06350	0.07980	0
20/02/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.18170	0.16560	100,000
20/02/2012	CF CANDO CAAT On 29-February-12			Can-Do Future	0.02070	0.02070	12,500
20/02/2012	CF CANDO CAAV On 29-February-12			Can-Do Future	0.08610	0.06970	12,987
20/02/2012	CF CANDO CAAX On 30-March-12			Can-Do Future	0.05380	0.06470	12,500
20/02/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.06110	0.07000	12,500
20/02/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.08060	0.08920	5,670
20/02/2012	CHF / R On 18-June-12			Foreign Exchange Future	8.57730	8.58240	0
20/02/2012	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.10100	0.11000	0
20/02/2012	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.19800	0.20100	0
20/02/2012	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.08500	0.09400	0
20/02/2012	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.23200	0.23500	0
20/02/2012	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.07100	0.07900	0
20/02/2012	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.26800	0.27000	0
20/02/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.16500	0.17000	0
20/02/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.63800	0.63800	0
20/02/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.15500	0.16000	0
20/02/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.67800	0.67800	0
20/02/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.14500	0.15000	0
20/02/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.71800	0.71800	0
20/02/2012	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.51740	6.52000	0
20/02/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.34900	0.35400	0
20/02/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.08200	0.08400	0
20/02/2012	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.21200	0.21700	0
20/02/2012	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.02100	0.02300	0
20/02/2012	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.20400	0.20900	0
20/02/2012	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.02300	0.02500	0
20/02/2012	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.19600	0.20100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.02500	0.02700	0
20/02/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.31400	0.31800	0
20/02/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.09700	0.09800	0
20/02/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.28000	0.28500	0
20/02/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.11300	0.11500	0
20/02/2012	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
20/02/2012	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
20/02/2012	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
20/02/2012	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
20/02/2012	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
20/02/2012	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
20/02/2012	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
20/02/2012	YUAN/R On 18-June-12			Foreign Exchange Future	1.23580	1.24480	0
20/02/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.14230	0.15070	0
20/02/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00650	0.00590	0
20/02/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.09930	0.10700	0
20/02/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01350	0.01220	0
20/02/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.06540	0.07190	0
20/02/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.02960	0.02710	0
20/02/2012	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.01160	0.01550	0
20/02/2012	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.03990	0.03470	0
<b>Futures Open Interest</b>							<b>531,272.00</b>
<b>Options Open Interest</b>							<b>388,924.00</b>
<b>Total</b>							<b>920,196.00</b>