



# Currency Futures & Options Weekly Statistics

From: 27/02/2012 To: 27/02/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	\$ / R On 14-December-15			Foreign Exchange Future	9.95490	9.92130	0
27/02/2012	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.55100	1.51800	0
27/02/2012	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
27/02/2012	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.50100	1.46800	0
27/02/2012	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
27/02/2012	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.45100	1.41800	0
27/02/2012	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
27/02/2012	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.30100	1.26800	0
27/02/2012	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
27/02/2012	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.25100	1.21800	0
27/02/2012	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
27/02/2012	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.20100	1.16900	0
27/02/2012	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00000	0.00100	0
27/02/2012	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.15100	1.11900	0
27/02/2012	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00000	0.00100	2,420
27/02/2012	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.10100	1.06900	0
27/02/2012	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00000	0.00100	0
27/02/2012	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.05100	1.01900	0
27/02/2012	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
27/02/2012	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.00100	0.96900	0
27/02/2012	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
27/02/2012	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.95200	0.91900	0
27/02/2012	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00100	0.00100	10,000
27/02/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.02100	0.98900	4,850
27/02/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.01800	0.01900	0
27/02/2012	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.85200	0.82000	0
27/02/2012	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.80200	0.77000	0
27/02/2012	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00100	0.00200	0
27/02/2012	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.75200	0.72000	0
27/02/2012	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.00100	0.00200	0
27/02/2012	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.70300	0.67100	0
27/02/2012	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00200	0.00300	0
27/02/2012	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.66700	0.63500	0
27/02/2012	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.00200	0.00300	0
27/02/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.78800	0.75900	0
27/02/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.03500	0.03900	2,000
27/02/2012	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.61800	0.58600	0
27/02/2012	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.00300	0.00400	0
27/02/2012	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.60400	0.57300	0
27/02/2012	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.00300	0.00500	0
27/02/2012	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.56900	0.53800	0
27/02/2012	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.00400	0.00600	0
27/02/2012	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.55500	0.52400	6,500
27/02/2012	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.00400	0.00600	0
27/02/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.80700	0.78100	16,000
27/02/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.10100	0.10900	9,200
27/02/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.76900	0.74400	0
27/02/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.11300	0.12200	0
27/02/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.73300	0.70800	0
27/02/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.12700	0.13600	0
27/02/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.69700	0.67300	37,000
27/02/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.14100	0.15100	0
27/02/2012	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.32100	0.29700	0
27/02/2012	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.02000	0.02900	0
27/02/2012	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.28000	0.25800	0
27/02/2012	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.02900	0.04000	0
27/02/2012	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.24000	0.22100	0
27/02/2012	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.03900	0.05300	0
27/02/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.40800	0.39200	0
27/02/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.15500	0.17200	14,000
27/02/2012	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.17000	0.15500	0
27/02/2012	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.06900	0.08700	9,200
27/02/2012	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.14000	0.12800	0
27/02/2012	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.08900	0.11000	13,860
27/02/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.63200	0.61500	0
27/02/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.32600	0.34300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.60900	0.59200	0
27/02/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.35300	0.37000	0
27/02/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.58600	0.57100	0
27/02/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.38000	0.39900	0
27/02/2012	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.06400	0.06200	0
27/02/2012	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.21300	0.24400	250
27/02/2012	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.05200	0.05100	0
27/02/2012	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.25100	0.28300	0
27/02/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.65400	0.63800	0
27/02/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.49600	0.51500	0
27/02/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.63500	0.62000	0
27/02/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.52700	0.54700	0
27/02/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.50600	1.48800	200
27/02/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.62500	0.64100	0
27/02/2012	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.02400	0.02500	0
27/02/2012	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.42300	0.45700	4,620
27/02/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.58000	0.56500	0
27/02/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.62200	0.64200	180
27/02/2012	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.01700	0.01800	0
27/02/2012	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.51600	0.55000	0
27/02/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.15100	0.14700	10,000
27/02/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.59800	0.62700	132
27/02/2012	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.01200	0.01300	6,620
27/02/2012	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.61100	0.64500	0
27/02/2012	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.01100	0.01200	0
27/02/2012	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.66000	0.69400	0
27/02/2012	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.00900	0.01000	0
27/02/2012	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.70800	0.74200	250
27/02/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.24300	0.23700	2,500
27/02/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.78700	0.81500	0
27/02/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.33400	1.31600	0
27/02/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.90300	0.91900	0
27/02/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.31300	1.29600	0
27/02/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.93200	0.94900	0
27/02/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.29300	1.27600	0
27/02/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.96200	0.97900	0
27/02/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.20500	0.20000	2,000
27/02/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.94900	0.97800	4,000
27/02/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.08700	0.08500	0
27/02/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.98400	1.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.00200	0.00200	0
27/02/2012	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	1.05100	1.08400	0
27/02/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.07800	0.07600	0
27/02/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	1.07500	1.10600	132
27/02/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.17400	0.17000	0
27/02/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	1.11800	1.14800	1,500
27/02/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.07000	0.06800	5,000
27/02/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.16700	1.19800	0
27/02/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.61800	0.60700	0
27/02/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.31000	1.33200	0
27/02/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.60600	0.59600	0
27/02/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.34800	1.37100	0
27/02/2012	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.00100	0.00100	4,100
27/02/2012	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	1.35000	1.38300	0
27/02/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.59400	0.58400	0
27/02/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.38600	1.40900	0
27/02/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.33000	0.32100	180
27/02/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.37200	1.39800	0
27/02/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.91500	1.89600	0
27/02/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.11000	1.12500	0
27/02/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.89300	1.87500	0
27/02/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.13800	1.15400	0
27/02/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.87300	1.85400	0
27/02/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.16800	1.18300	0
27/02/2012	\$ / R On 19-March-12	9.50	C	Foreign Exchange Future	0.00000	0.00000	2,000
27/02/2012	\$ / R On 19-March-12	9.50	P	Foreign Exchange Future	1.84900	1.88200	0
27/02/2012	\$ / R MAXI On 18-June-12			Foreign Exchange Future	7.75280	7.71970	611
27/02/2012	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.20372	0.18647	0
27/02/2012	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.05262	0.06817	0
27/02/2012	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.17033	0.15545	0
27/02/2012	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.06923	0.08715	0
27/02/2012	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.14026	0.12771	0
27/02/2012	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.08916	0.10941	0
27/02/2012	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.01454	0.01554	80
27/02/2012	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.56344	0.59724	0
27/02/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.13251	0.12924	0
27/02/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.67971	0.70954	0
27/02/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.12440	0.12138	0
27/02/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.72160	0.75168	0
27/02/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.11690	0.11410	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.76410	0.79440	0
27/02/2012	£ / R On 17-September-12			Foreign Exchange Future	12.42770	12.38270	1,499
27/02/2012	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.22500	1.18300	0
27/02/2012	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.00300	0.00500	0
27/02/2012	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.12600	1.08400	0
27/02/2012	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.00400	0.00600	768
27/02/2012	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.02700	0.98500	0
27/02/2012	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.00500	0.00700	0
27/02/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.19700	1.16600	0
27/02/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.11900	0.13300	6,000
27/02/2012	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.73300	0.69400	0
27/02/2012	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.01100	0.01600	0
27/02/2012	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.68400	0.64700	0
27/02/2012	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.01200	0.01900	0
27/02/2012	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.63600	0.60000	0
27/02/2012	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.01400	0.02200	0
27/02/2012	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.59000	0.55500	0
27/02/2012	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.01800	0.02700	0
27/02/2012	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.45500	0.42600	0
27/02/2012	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.03300	0.04800	0
27/02/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.63800	0.61300	0
27/02/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.16400	0.18300	0
27/02/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.60600	0.58200	0
27/02/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.18200	0.20200	0
27/02/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.57500	0.55200	0
27/02/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.20100	0.22200	0
27/02/2012	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	0.25700	0.24200	0
27/02/2012	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.08500	0.11400	9,000
27/02/2012	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	0.22300	0.21100	0
27/02/2012	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.10100	0.13300	768
27/02/2012	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.08700	0.08800	0
27/02/2012	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.26500	0.31000	0
27/02/2012	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.03700	0.04100	0
27/02/2012	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.46500	0.51300	3,000
27/02/2012	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.01500	0.01800	3,000
27/02/2012	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.74300	0.79000	0
27/02/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.29300	0.28700	0
27/02/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.26500	1.30400	0
27/02/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.28400	0.27800	0
27/02/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.30600	1.34500	0

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27/02/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.27500	0.26900	0
27/02/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.34700	1.38600	0
27/02/2012	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.00400	0.00500	9,000
27/02/2012	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	1.43200	1.47700	0
27/02/2012	¥ / R On 18-June-12			Foreign Exchange Future	0.09660	0.09570	0
27/02/2012	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.01520	0.01441	0
27/02/2012	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00000	0.00001	0
27/02/2012	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.00538	0.00466	0
27/02/2012	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00018	0.00026	0
27/02/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00328	0.00290	0
27/02/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00468	0.00520	0
27/02/2012	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00035	0.00028	0
27/02/2012	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00515	0.00588	0
27/02/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00106	0.00093	0
27/02/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.01246	0.01323	0
27/02/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00038	0.00033	0
27/02/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.02178	0.02263	0
27/02/2012	€ / R On 13-December-13			Foreign Exchange Future	10.93090	10.93710	500
27/02/2012	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.24100	1.24700	0
27/02/2012	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.00000	0.00100	0
27/02/2012	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.19100	1.19700	0
27/02/2012	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.00000	0.00100	0
27/02/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.16000	1.16600	0
27/02/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.08100	0.08300	10,200
27/02/2012	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	0.69400	0.70000	0
27/02/2012	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.00300	0.00400	0
27/02/2012	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.45200	0.45800	0
27/02/2012	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.01100	0.01200	0
27/02/2012	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.36100	0.36900	0
27/02/2012	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.02000	0.02300	0
27/02/2012	€ / R On 19-March-12	9.95	C	Foreign Exchange Future	0.31800	0.32600	0
27/02/2012	€ / R On 19-March-12	9.95	P	Foreign Exchange Future	0.02700	0.03000	10,200
27/02/2012	€ / R On 19-March-12	10.00	C	Foreign Exchange Future	0.27700	0.28600	0
27/02/2012	€ / R On 19-March-12	10.00	P	Foreign Exchange Future	0.03600	0.04000	3,400
27/02/2012	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.23800	0.24800	0
27/02/2012	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.04700	0.05200	0
27/02/2012	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.20200	0.21200	0
27/02/2012	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.06100	0.06600	0
27/02/2012	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.16900	0.18000	0
27/02/2012	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.07800	0.08400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.11100	0.12300	0
27/02/2012	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.12000	0.12700	0
27/02/2012	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.09100	0.10300	3,400
27/02/2012	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.15000	0.15700	10,200
27/02/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.32300	0.32700	0
27/02/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.29000	0.28800	0
27/02/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.29900	0.30400	0
27/02/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.31600	0.31500	0
27/02/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.27900	0.28400	0
27/02/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.34600	0.34500	0
27/02/2012	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.02600	0.03200	0
27/02/2012	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.38500	0.38600	0
27/02/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.37200	0.37700	0
27/02/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.51900	0.51900	0
27/02/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.38200	0.35600	0
27/02/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.57900	0.54800	0
27/02/2012	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.01300	0.01800	0
27/02/2012	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.52200	0.52200	0
27/02/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.36200	0.36700	0
27/02/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.60900	0.60900	0
27/02/2012	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.01100	0.01400	3,400
27/02/2012	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.57000	0.56800	3,400
27/02/2012	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.00700	0.01000	0
27/02/2012	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.66600	0.66400	0
27/02/2012	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.00600	0.00800	0
27/02/2012	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.71500	0.71200	0
27/02/2012	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.00500	0.00600	6,800
27/02/2012	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.76400	0.76000	0
27/02/2012	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.00300	0.00400	0
27/02/2012	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.86200	0.85800	0
27/02/2012	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.00200	0.00200	0
27/02/2012	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	1.06100	1.05600	0
27/02/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.67600	0.68100	0
27/02/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.18800	1.18700	0
27/02/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.66200	0.66700	0
27/02/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.22400	1.22300	0
27/02/2012	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.00100	0.00100	0
27/02/2012	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.26000	1.25500	0
27/02/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.64800	0.65300	0
27/02/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.26000	1.25900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.00100	0.00100	10,200
27/02/2012	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	1.36000	1.35500	0
27/02/2012	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.00000	0.00100	0
27/02/2012	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.50900	1.50500	0
27/02/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.22600	9.21160	0
27/02/2012	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.95900	1.94700	0
27/02/2012	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
27/02/2012	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.20900	1.19700	0
27/02/2012	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00000	0.00100	0
27/02/2012	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.15900	1.14700	0
27/02/2012	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.00000	0.00100	0
27/02/2012	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.95900	0.94700	0
27/02/2012	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.00000	0.00100	0
27/02/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.26400	2.25500	0
27/02/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.28800	0.29300	0
27/02/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.22200	2.21300	0
27/02/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.29600	0.30100	0
27/02/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.17900	2.17100	0
27/02/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.30300	0.30900	0
27/02/2012	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.76000	0.74800	0
27/02/2012	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.00100	0.00200	0
27/02/2012	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.71000	0.69800	0
27/02/2012	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.00100	0.00200	0
27/02/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.62300	0.61400	0
27/02/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.04300	0.04600	0
27/02/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.58200	0.57300	0
27/02/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.05200	0.05500	0
27/02/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.54100	0.53300	0
27/02/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.06100	0.06500	0
27/02/2012	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.41500	0.40400	0
27/02/2012	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.00600	0.00800	0
27/02/2012	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.27800	0.27000	0
27/02/2012	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.01900	0.02400	0
27/02/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.33600	0.33200	0
27/02/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.31500	0.32300	0
27/02/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.31400	0.31100	0
27/02/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.34300	0.35200	0
27/02/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.29400	0.29100	0
27/02/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.37300	0.38200	0
27/02/2012	CAD/ R On 18-June-12			Foreign Exchange Future	7.71280	7.71000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.16600	0.16500	0
27/02/2012	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.03900	0.04000	0
27/02/2012	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.13100	0.13100	0
27/02/2012	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.05400	0.05600	0
27/02/2012	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.10000	0.10000	0
27/02/2012	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.07300	0.07500	0
27/02/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.08800	0.09000	0
27/02/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.47500	0.48000	0
27/02/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.08000	0.08100	0
27/02/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.51700	0.52100	0
27/02/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.07200	0.07300	0
27/02/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.55900	0.56300	0
27/02/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.03940	0.04080	0
27/02/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.19340	0.20530	100,000
27/02/2012	CF CANDO CAAT On 29-February-12			Can-Do Future	0.00000	0.00040	12,500
27/02/2012	CF CANDO CAAV On 29-February-12			Can-Do Future	0.07950	0.11840	12,987
27/02/2012	CF CANDO CAAX On 30-March-12			Can-Do Future	0.03580	0.03250	12,500
27/02/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.04810	0.04320	12,500
27/02/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.07410	0.06960	5,670
27/02/2012	CHF / R On 17-September-12			Foreign Exchange Future	8.75780	8.76190	0
27/02/2012	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.09700	0.10400	0
27/02/2012	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.14400	0.14700	0
27/02/2012	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.07900	0.08600	0
27/02/2012	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.17600	0.17900	0
27/02/2012	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.06400	0.07000	0
27/02/2012	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.21100	0.21300	0
27/02/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.45400	0.44600	0
27/02/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.39600	0.38400	0
27/02/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.43300	0.42400	0
27/02/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.42500	0.41200	0
27/02/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.41300	0.40400	0
27/02/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.45500	0.44200	0
27/02/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.17000	0.16700	0
27/02/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.59200	0.58500	0
27/02/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.15900	0.15600	0
27/02/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.63100	0.62400	0
27/02/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.14900	0.14500	0
27/02/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.67100	0.66300	0
27/02/2012	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.43520	6.42030	0
27/02/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.27500	0.26800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.09000	0.09800	0
27/02/2012	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.13700	0.12800	0
27/02/2012	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.02900	0.03500	0
27/02/2012	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.13000	0.12100	0
27/02/2012	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.03200	0.03800	0
27/02/2012	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.12300	0.11400	0
27/02/2012	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.03500	0.04100	0
27/02/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.24300	0.23600	0
27/02/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.10800	0.11600	0
27/02/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.21300	0.20600	0
27/02/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.12800	0.13600	0
27/02/2012	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
27/02/2012	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
27/02/2012	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
27/02/2012	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
27/02/2012	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
27/02/2012	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
27/02/2012	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
27/02/2012	YUAN/R On 18-June-12			Foreign Exchange Future	1.22830	1.22320	0
27/02/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.13290	0.12840	0
27/02/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00460	0.00520	0
27/02/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.09130	0.08770	0
27/02/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01300	0.01450	0
27/02/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.05810	0.05580	0
27/02/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.02980	0.03260	0
27/02/2012	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.00670	0.00660	0
27/02/2012	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.04300	0.04770	0
<b>Futures Open Interest</b>							<b>550,045.00</b>
<b>Options Open Interest</b>							<b>384,924.00</b>
<b>Total</b>							<b>934,969.00</b>