



# Currency Futures & Options Weekly Statistics

From: 19/03/2012 To: 19/03/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	\$ / R On 14-December-15			Foreign Exchange Future	9.87090	9.89640	0
19/03/2012	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.46500	1.47200	0
19/03/2012	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.41500	1.42200	0
19/03/2012	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.36500	1.37200	0
19/03/2012	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.21500	1.22200	0
19/03/2012	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.16500	1.17200	0
19/03/2012	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.11500	1.12200	0
19/03/2012	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.06500	1.07200	0
19/03/2012	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.01500	1.02200	0
19/03/2012	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	0.96500	0.97200	0
19/03/2012	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.91500	0.92200	0
19/03/2012	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.86500	0.87200	0
19/03/2012	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	0.90700	0.93400	4,850
19/03/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.01500	0.01400	0
19/03/2012	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.76500	0.77200	0
19/03/2012	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.71500	0.72200	0
19/03/2012	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.66500	0.67200	0
19/03/2012	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.61500	0.62200	0
19/03/2012	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.57900	0.58600	0
19/03/2012	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.67400	0.70000	0
19/03/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.03200	0.03000	2,000
19/03/2012	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.52900	0.53600	0
19/03/2012	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	0.63100	0.65600	0
19/03/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.03900	0.03600	20,100
19/03/2012	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.47900	0.48600	0
19/03/2012	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.46500	0.47200	0
19/03/2012	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.69900	0.72300	16,000
19/03/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.10400	0.10000	9,200
19/03/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.66100	0.68500	0
19/03/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.11600	0.11200	0
19/03/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.62500	0.64800	0
19/03/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.13000	0.12500	0
19/03/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.59000	0.61300	37,000
19/03/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.14500	0.14000	0
19/03/2012	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.21500	0.22400	0
19/03/2012	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.00000	0.00200	0
19/03/2012	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.16500	0.17600	0
19/03/2012	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.00000	0.00400	0
19/03/2012	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.11500	0.13000	0
19/03/2012	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.00000	0.00800	0
19/03/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.30800	0.32800	0
19/03/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.16600	0.15800	14,000
19/03/2012	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.01500	0.05100	0
19/03/2012	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.00000	0.02900	0
19/03/2012	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.00000	0.02900	0
19/03/2012	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.03500	0.05700	0
19/03/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.53000	0.54900	0
19/03/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.33500	0.32600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.50800	0.52600	0
19/03/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.36300	0.35300	0
19/03/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.48700	0.50500	0
19/03/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.39200	0.38200	0
19/03/2012	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.00000	0.00200	0
19/03/2012	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.23500	0.23000	0
19/03/2012	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.00000	0.00100	0
19/03/2012	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.28500	0.27900	0
19/03/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.57400	0.59200	0
19/03/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.51600	0.50600	0
19/03/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.55600	0.57400	0
19/03/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.54800	0.53800	0
19/03/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.44100	1.46000	200
19/03/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.64400	0.63800	0
19/03/2012	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.48500	0.47800	0
19/03/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.50300	0.52000	0
19/03/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.64500	0.63400	180
19/03/2012	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.58500	0.57800	0
19/03/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.09500	0.10500	10,000
19/03/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.65300	0.63500	0
19/03/2012	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.68500	0.67800	0
19/03/2012	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.73500	0.72800	0
19/03/2012	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.78500	0.77800	0
19/03/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.18300	0.19500	2,500
19/03/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.83800	0.82200	0
19/03/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.26900	1.28600	0
19/03/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.92200	0.91400	0
19/03/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.24900	1.26600	0
19/03/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.95200	0.94400	0
19/03/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.23000	1.24700	0
19/03/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.98300	0.97500	0
19/03/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.15300	0.16300	2,000
19/03/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	1.00800	0.99000	4,000
19/03/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.05000	0.05700	0
19/03/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	1.05800	1.03700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	1.13500	1.12800	0
19/03/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.04400	0.05000	0
19/03/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	1.15200	1.13000	132
19/03/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.12800	0.13700	0
19/03/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	1.18300	1.16400	1,500
19/03/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.03900	0.04500	5,000
19/03/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.24700	1.22500	0
19/03/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.56600	0.57900	0
19/03/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.35300	1.34000	0
19/03/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.55500	0.56800	0
19/03/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.39200	1.37900	0
19/03/2012	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	1.43500	1.42800	0
19/03/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.54400	0.55700	0
19/03/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.43100	1.41800	0
19/03/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.27800	0.28800	180
19/03/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.42000	1.40200	0
19/03/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.84700	1.86500	0
19/03/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.12600	1.11900	0
19/03/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.82600	1.84400	0
19/03/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.15500	1.14800	0
19/03/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.80600	1.82400	0
19/03/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.18500	1.17800	0
19/03/2012	\$ / R On 19-March-12	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19-March-12	9.50	P	Foreign Exchange Future	1.93500	1.92800	0
19/03/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	7.84530	7.87300	0
19/03/2012	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.06460	0.08733	0
19/03/2012	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.00000	0.01523	0
19/03/2012	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.01460	0.05051	0
19/03/2012	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.00000	0.02841	0
19/03/2012	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.00000	0.02899	0
19/03/2012	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.03540	0.05689	0
19/03/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.42145	0.44087	0
19/03/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.27725	0.26867	0
19/03/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.39853	0.41737	0
19/03/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.30433	0.29517	0
19/03/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.37682	0.39509	0
19/03/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.33262	0.32289	0
19/03/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.02210	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.02790	0.00000	0
19/03/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.07790	0.00000	0
19/03/2012	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.00000	0.00009	0
19/03/2012	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.63540	0.62799	0
19/03/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.08151	0.09086	0
19/03/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.73911	0.72116	0
19/03/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.07583	0.08471	0
19/03/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.78343	0.76501	0
19/03/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.07063	0.07908	0
19/03/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.82823	0.80938	0
19/03/2012	£ / R On 14-December-12			Foreign Exchange Future	12.43540	12.45000	0
19/03/2012	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.10100	1.09900	0
19/03/2012	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.00100	0.99900	0
19/03/2012	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.07300	1.08800	0
19/03/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.04100	0.04200	24,000
19/03/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.05800	1.07300	0
19/03/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.12300	0.12300	6,000
19/03/2012	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.60100	0.60000	0
19/03/2012	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.00000	0.00100	0
19/03/2012	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.55100	0.55000	0
19/03/2012	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.00000	0.00100	0
19/03/2012	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.50100	0.50000	0
19/03/2012	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.00000	0.00100	0
19/03/2012	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.45100	0.45100	0
19/03/2012	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.00000	0.00200	0
19/03/2012	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.30100	0.30400	0
19/03/2012	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.00000	0.00500	0
19/03/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.50500	0.51900	0
19/03/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.17300	0.17300	0
19/03/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.47400	0.48800	0
19/03/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.19200	0.19200	0
19/03/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.44500	0.45900	0
19/03/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.21300	0.21300	0
19/03/2012	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	0.05100	0.08700	0
19/03/2012	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.00000	0.03800	0

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19/03/2012	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	0.00100	0.05400	0
19/03/2012	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.00000	0.05500	0
19/03/2012	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.00000	0.00700	0
19/03/2012	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.29900	0.30800	0
19/03/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	0.03500	0.00000	0
19/03/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.01500	0.00000	0
19/03/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.20200	0.21300	24,000
19/03/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.57000	0.56700	0
19/03/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.06500	0.00000	0
19/03/2012	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.00000	0.00200	0
19/03/2012	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.54900	0.55300	0
19/03/2012	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.84900	0.85100	0
19/03/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.21800	0.22600	0
19/03/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.33300	1.32600	0
19/03/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.21100	0.21800	0
19/03/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.37600	1.36800	0
19/03/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.20300	0.21100	0
19/03/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.41800	1.41100	0
19/03/2012	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	1.54900	1.55100	0
19/03/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.09450	0.09300	0
19/03/2012	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.01064	0.01080	0
19/03/2012	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00001	0.00000	0
19/03/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.01118	0.01146	0
19/03/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00108	0.00106	0
19/03/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.01110	0.00000	0
19/03/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.00064	0.00102	0
19/03/2012	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00001	0.00022	0
19/03/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.00493	0.00514	0
19/03/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00483	0.00474	0
19/03/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.00110	0.00000	0
19/03/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00134	0.00147	0
19/03/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00754	0.00737	0
19/03/2012	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00937	0.00920	0
19/03/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00216	0.00228	0
19/03/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.01206	0.01188	0
19/03/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00890	0.00000	0
19/03/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00035	0.00040	0
19/03/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.01655	0.01630	0
19/03/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00010	0.00012	0
19/03/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.02630	0.02602	0
19/03/2012	€ / R On 13-December-13			Foreign Exchange Future	10.63890	10.64540	500
19/03/2012	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.95200	0.97700	0
19/03/2012	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.00100	0.00100	0
19/03/2012	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	0.90200	0.92700	0
19/03/2012	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.00100	0.00100	0
19/03/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	0.88400	0.89700	0
19/03/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.09500	0.09500	10,200
19/03/2012	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	0.40200	0.42700	0
19/03/2012	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.00100	0.00100	0
19/03/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.56600	0.57900	0
19/03/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.06800	0.06900	1,000
19/03/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.42200	0.43400	0
19/03/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.12400	0.12400	1,000
19/03/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.39000	0.40200	0
19/03/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.14200	0.14200	5,120
19/03/2012	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.05200	0.09200	0
19/03/2012	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.00100	0.01600	0
19/03/2012	€ / R On 19-March-12	9.95	C	Foreign Exchange Future	0.00200	0.05500	0
19/03/2012	€ / R On 19-March-12	9.95	P	Foreign Exchange Future	0.00100	0.02900	0
19/03/2012	€ / R On 19-March-12	10.00	C	Foreign Exchange Future	0.00000	0.03300	0
19/03/2012	€ / R On 19-March-12	10.00	P	Foreign Exchange Future	0.04900	0.05700	0
19/03/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.27700	0.28800	5,120
19/03/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.22900	0.22800	0
19/03/2012	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.00000	0.01100	0
19/03/2012	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.14900	0.13500	0
19/03/2012	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.00000	0.00600	0
19/03/2012	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.19900	0.18000	0
19/03/2012	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.00000	0.00200	0
19/03/2012	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.29900	0.27600	0
19/03/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.18000	0.18900	1,000
19/03/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.38200	0.37900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.04000	0.00000	0
19/03/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.16600	0.17400	0
19/03/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.41800	0.41400	0
19/03/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.01000	0.00000	0
19/03/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.15200	0.16100	0
19/03/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.45400	0.45100	0
19/03/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.06000	0.00000	0
19/03/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.14000	0.14800	0
19/03/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.49200	0.48800	0
19/03/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.11800	0.12500	15,360
19/03/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.57000	0.56500	0
19/03/2012	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.64900	0.62400	0
19/03/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.25700	0.26500	0
19/03/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.69300	0.68900	0
19/03/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.24100	0.24900	0
19/03/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.72700	0.72300	0
19/03/2012	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.79900	0.77400	0
19/03/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.22600	0.23400	0
19/03/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.76200	0.75800	0
19/03/2012	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.84900	0.82400	0
19/03/2012	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.94900	0.92400	0
19/03/2012	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.99900	0.97400	0
19/03/2012	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	1.04900	1.02400	0
19/03/2012	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	1.14900	1.12400	0
19/03/2012	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	1.34900	1.32400	0
19/03/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.54200	0.54700	0
19/03/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.34600	1.34500	0
19/03/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.53000	0.53500	0
19/03/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.38400	1.38300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.54900	1.52400	0
19/03/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.51900	0.52300	0
19/03/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.42300	1.42100	0
19/03/2012	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	1.64900	1.62400	0
19/03/2012	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.79900	1.77400	0
19/03/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.11250	9.12320	0
19/03/2012	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.79600	1.81300	0
19/03/2012	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.04600	1.06300	0
19/03/2012	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.99600	1.01300	0
19/03/2012	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.79600	0.81300	0
19/03/2012	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.12600	2.13500	0
19/03/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.26400	0.26200	0
19/03/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.08300	2.09300	0
19/03/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.27100	0.27000	0
19/03/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.04400	2.05400	0
19/03/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.28200	0.28100	0
19/03/2012	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.59600	0.61300	0
19/03/2012	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.54600	0.56300	0
19/03/2012	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.46100	0.48000	0
19/03/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.04700	0.04600	0
19/03/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.42000	0.43900	0
19/03/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.05600	0.05500	0
19/03/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.38200	0.40000	0
19/03/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.06800	0.06600	0
19/03/2012	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.24600	0.26400	0
19/03/2012	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.00000	0.00100	0
19/03/2012	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.09600	0.11900	0
19/03/2012	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.00000	0.00600	0
19/03/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.03000	0.00000	0
19/03/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.02000	0.00000	0
19/03/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.07000	0.00000	0
19/03/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.22600	0.23800	0
19/03/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.37100	0.36300	0
19/03/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.21000	0.22100	0
19/03/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.40500	0.39600	0
19/03/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.19400	0.20500	0
19/03/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.43900	0.43000	0
19/03/2012	CAD/ R On 14-December-12			Foreign Exchange Future	7.87000	7.80400	0
19/03/2012	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.13300	0.13800	0
19/03/2012	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.00000	0.00200	0
19/03/2012	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.08300	0.09100	0
19/03/2012	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.00000	0.00500	0
19/03/2012	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.03300	0.05000	0
19/03/2012	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.00000	0.01400	0
19/03/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.38100	0.39500	0
19/03/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.25300	0.24700	0
19/03/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.33400	0.34700	0
19/03/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.25600	0.24900	0
19/03/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.11600	0.00000	0
19/03/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.28700	0.30000	0
19/03/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.25900	0.25200	0
19/03/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.06600	0.00000	0
19/03/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.01600	0.00000	0
19/03/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.07000	0.07800	0
19/03/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.46900	0.45800	0
19/03/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.06200	0.06900	0
19/03/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.51100	0.49900	0
19/03/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.05500	0.06200	0
19/03/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.55400	0.54200	0
19/03/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.00470	0.01010	0
19/03/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.22130	0.21240	100,000
19/03/2012	CF CANDO CAAX On 30-March-12			Can-Do Future	0.00760	0.00820	12,500
19/03/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.03650	0.03090	12,500
19/03/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.07320	0.06800	5,670
19/03/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.10200	0.10040	8,000

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19/03/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.10300	0.10290	8,000
19/03/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.00000	0.08230	16,000
19/03/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.03910	0.04120	16,000
19/03/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.61730	8.50600	0
19/03/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.16200	0.00000	0
19/03/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.11200	0.00000	0
19/03/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.00000	0.00200	0
19/03/2012	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.30400	0.28300	0
19/03/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.06200	0.00000	0
19/03/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.00000	0.00100	0
19/03/2012	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.35400	0.33200	0
19/03/2012	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.00000	0.00100	0
19/03/2012	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.40400	0.38200	0
19/03/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.31200	0.32000	0
19/03/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.51600	0.51400	0
19/03/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.29700	0.30400	0
19/03/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.55100	0.54800	0
19/03/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.28200	0.28900	0
19/03/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.58600	0.58300	0
19/03/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.08300	0.08900	0
19/03/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.75900	0.75600	0
19/03/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.07700	0.08200	0
19/03/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.80300	0.79900	0
19/03/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.07100	0.07600	0
19/03/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.84700	0.84300	0
19/03/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.36780	6.33700	0
19/03/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.30100	0.31000	0
19/03/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.16800	0.16600	0
19/03/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.27200	0.28100	0
19/03/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.18900	0.18700	0
19/03/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.14800	0.15700	0
19/03/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.11700	0.11500	0
19/03/2012	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.00000	0.01900	0
19/03/2012	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.03200	0.05600	0
19/03/2012	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.00000	0.01700	0
19/03/2012	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.04200	0.06400	0
19/03/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.08100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.00100	0.00000	0
19/03/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.24500	0.25300	0
19/03/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.21200	0.20900	0
19/03/2012	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.00000	0.01400	0
19/03/2012	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.05200	0.07100	0
19/03/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.12200	0.13000	0
19/03/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.14100	0.13800	0
19/03/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.03100	0.00000	0
19/03/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.00100	0.00000	0
19/03/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.10300	0.11000	0
19/03/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.17200	0.16800	0
19/03/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.02000	0.00000	0
19/03/2012	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
19/03/2012	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
19/03/2012	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
19/03/2012	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
19/03/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.23850	1.22800	0
19/03/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.11180	0.11600	0
19/03/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00450	0.00430	0
19/03/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.07120	0.07500	0
19/03/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01390	0.01330	0
19/03/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.08980	0.09360	0
19/03/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.02750	0.02640	0
19/03/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.06050	0.00000	0
19/03/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.04110	0.04410	0
19/03/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.03380	0.03240	0
19/03/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.06250	0.06570	0
19/03/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.05020	0.04850	0
19/03/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.01050	0.00000	0
19/03/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.00000	0.00020	0
19/03/2012	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.05340	0.05260	0
19/03/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.04360	0.04620	0
19/03/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.08130	0.07900	0
19/03/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.03950	0.00000	0
<b>Futures Open Interest</b>							<b>594,917.00</b>
<b>Options Open Interest</b>							<b>293,234.00</b>
<b>Total</b>							<b>888,151.00</b>