



Currency Futures & Options Weekly Statistics

From: 26/03/2012 To: 26/03/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	\$ / R On 14-December-15			Foreign Exchange Future	9.91820	10.02630	0
26/03/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	0.94300	1.05300	4,850
26/03/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.01000	0.00900	0
26/03/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.70600	0.81200	0
26/03/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.02300	0.01800	2,000
26/03/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	0.66100	0.76600	0
26/03/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.02800	0.02200	20,100
26/03/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.72600	0.82200	16,000
26/03/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.09000	0.07400	9,200
26/03/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.68800	0.78200	0
26/03/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.10200	0.08400	0
26/03/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.65000	0.74200	0
26/03/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.11400	0.09400	0
26/03/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.61400	0.70400	37,000
26/03/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.12800	0.10600	0
26/03/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.32100	0.39800	0
26/03/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.13800	0.10400	14,000
26/03/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.54500	0.61100	0
26/03/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.30800	0.26100	0
26/03/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.52300	0.58600	0
26/03/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.33600	0.28600	0
26/03/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.50100	0.56200	0
26/03/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.36400	0.31200	0
26/03/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.58400	0.64300	0
26/03/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.48600	0.43000	0
26/03/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.56500	0.62300	0
26/03/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.51700	0.46000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.46800	1.53100	200
26/03/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.62400	0.57900	0
26/03/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.51200	0.56600	0
26/03/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.61400	0.55300	180
26/03/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.09500	0.12000	10,000
26/03/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.61200	0.52600	0
26/03/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.18900	0.22000	2,500
26/03/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.80300	0.72200	0
26/03/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.29600	1.34800	0
26/03/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.90200	0.84600	0
26/03/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.27500	1.33100	0
26/03/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.93100	0.87900	0
26/03/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.25500	1.31000	0
26/03/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.96100	0.90800	0
26/03/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.15800	0.18300	2,000
26/03/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.97200	0.88500	4,000
26/03/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.04900	0.06200	0
26/03/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	1.01600	0.91800	0
26/03/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.04300	0.05400	0
26/03/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	1.11000	1.01000	132
26/03/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.13300	0.15300	0
26/03/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	1.14700	1.05500	1,500
26/03/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.03800	0.04800	5,000
26/03/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.20500	1.10400	0
26/03/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.57700	0.61700	0
26/03/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.32400	1.24900	0
26/03/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.56600	0.60400	0
26/03/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.36300	1.28600	0
26/03/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.55500	0.59200	0
26/03/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.40200	1.32400	0
26/03/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.28400	0.31000	180
26/03/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.38600	1.29700	0
26/03/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.87200	1.93300	0
26/03/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.10400	1.05700	0
26/03/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.85100	1.91100	0
26/03/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.13300	1.08500	0
26/03/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.83000	1.89000	0
26/03/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.16200	1.11400	0
26/03/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	7.88670	8.00000	0
26/03/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.43597	0.50486	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.25067	0.20756	0
26/03/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.41221	0.47835	0
26/03/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.27691	0.23105	0
26/03/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.38973	0.45314	0
26/03/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.30443	0.25584	0
26/03/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.47131	0.52825	0
26/03/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.40781	0.35145	0
26/03/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.45214	0.50680	0
26/03/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.43864	0.38000	0
26/03/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.43376	0.48634	0
26/03/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.47026	0.40954	0
26/03/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.08125	0.10283	0
26/03/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.69815	0.60883	0
26/03/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.07543	0.09533	0
26/03/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.74233	0.65133	0
26/03/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.07014	0.08849	0
26/03/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.78704	0.69449	0
26/03/2012	£ / R On 14-December-12			Foreign Exchange Future	12.53740	12.67920	0
26/03/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.16100	1.29700	0
26/03/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.03000	0.02700	24,000
26/03/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.12800	1.25300	0
26/03/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.09200	0.07700	6,000
26/03/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.55300	0.66300	0
26/03/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.12200	0.09300	0
26/03/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.51900	0.62600	0
26/03/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.13800	0.10600	0
26/03/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.48700	0.59000	0
26/03/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.15600	0.12000	0
26/03/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	0.69800	0.77200	0
26/03/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.56100	0.49300	0
26/03/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	0.67600	0.75000	0
26/03/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.58900	0.52100	0
26/03/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.21300	0.27000	24,000
26/03/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.48200	0.40000	0
26/03/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	0.65600	0.72800	0
26/03/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.61900	0.54900	0
26/03/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.21800	0.25800	0
26/03/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.23200	1.13200	0
26/03/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.21100	0.24900	0
26/03/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.27500	1.17300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.20300	0.24000	0
26/03/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.31700	1.21400	0
26/03/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.09550	0.09770	0
26/03/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.01186	0.01391	0
26/03/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00076	0.00061	0
26/03/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.01350	0.01543	0
26/03/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00140	0.00113	0
26/03/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.00514	0.00660	0
26/03/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00404	0.00330	0
26/03/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.00706	0.00846	0
26/03/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00496	0.00416	0
26/03/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00151	0.00218	0
26/03/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00671	0.00528	0
26/03/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00217	0.00289	0
26/03/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.01107	0.00959	0
26/03/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00374	0.00455	0
26/03/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.01164	0.01025	0
26/03/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00039	0.00057	0
26/03/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.01559	0.01367	0
26/03/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00010	0.00017	0
26/03/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.02530	0.02327	0
26/03/2012	€ / R On 13-December-13			Foreign Exchange Future	10.86840	10.98840	500
26/03/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.00100	1.10100	0
26/03/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.06800	0.05600	10,200
26/03/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.68000	0.78300	0
26/03/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.04000	0.03200	1,000
26/03/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.51500	0.60900	0
26/03/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.07500	0.05800	1,000
26/03/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.47800	0.56700	0
26/03/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.08800	0.06600	5,120
26/03/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.34700	0.42300	5,120
26/03/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.15700	0.12200	0
26/03/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.22200	0.27700	1,000
26/03/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.28200	0.22600	0
26/03/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.57600	0.65500	0
26/03/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.39200	0.35800	0
26/03/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.20300	0.25300	0
26/03/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.31300	0.25200	0
26/03/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.55300	0.63000	0
26/03/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.41900	0.38300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.18700	0.23300	0
26/03/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.34700	0.28200	0
26/03/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.53100	0.60600	0
26/03/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.44700	0.40900	0
26/03/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.17100	0.21400	0
26/03/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.38100	0.31300	0
26/03/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.14400	0.18100	15,360
26/03/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.45400	0.38000	0
26/03/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.30500	0.32900	0
26/03/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.59800	0.50900	0
26/03/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.28700	0.33700	0
26/03/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.63000	0.56700	0
26/03/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.26900	0.31800	0
26/03/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.66200	0.59800	0
26/03/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.61800	0.69800	0
26/03/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.19300	1.15300	0
26/03/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.60400	0.68300	0
26/03/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.22900	1.18800	0
26/03/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.59100	0.66900	0
26/03/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.26600	1.22400	0
26/03/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.11520	9.15450	0
26/03/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.13300	2.17400	0
26/03/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.26800	0.27000	0
26/03/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.09000	2.13100	0
26/03/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.27500	0.27700	0
26/03/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.05200	2.09300	0
26/03/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.28700	0.28900	0
26/03/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.45400	0.49700	0
26/03/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.04100	0.03700	0
26/03/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.41400	0.45400	0
26/03/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.05100	0.04400	0
26/03/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.37500	0.41400	0
26/03/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.06200	0.05400	0
26/03/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.37000	0.39700	0
26/03/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.33800	0.31800	0
26/03/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.34900	0.37300	0
26/03/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.36700	0.34400	0
26/03/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.32900	0.35200	0
26/03/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.39700	0.37300	0
26/03/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.22300	0.24300	0

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26/03/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.36800	0.34200	0
26/03/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.20700	0.22600	0
26/03/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.40200	0.37500	0
26/03/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.19100	0.20900	0
26/03/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.43600	0.40800	0
26/03/2012	CAD/ R On 14-December-12			Foreign Exchange Future	7.90780	7.94420	0
26/03/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.33600	0.36500	0
26/03/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.17100	0.16400	0
26/03/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.30800	0.33600	0
26/03/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.19300	0.18500	0
26/03/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.39600	0.42200	0
26/03/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.24200	0.23100	0
26/03/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.28200	0.30800	0
26/03/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.21700	0.20700	0
26/03/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.37000	0.39500	0
26/03/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.26600	0.25400	0
26/03/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.34600	0.37000	0
26/03/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.29200	0.27900	0
26/03/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.07300	0.08400	0
26/03/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.43600	0.41100	0
26/03/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.06500	0.07500	0
26/03/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.47800	0.45200	0
26/03/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.05800	0.06700	0
26/03/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.52100	0.49400	0
26/03/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.00000	0.00140	0
26/03/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.20500	0.16410	100,000
26/03/2012	CF CANDO CAAX On 30-March-12			Can-Do Future	0.00250	0.00490	12,500
26/03/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.03680	0.05770	12,500
26/03/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.08000	0.10470	5,670
26/03/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.10120	0.09810	8,000
26/03/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.10510	0.10520	8,000
26/03/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.07890	0.08450	16,000
26/03/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.03950	0.04340	16,000
26/03/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.75400	8.84400	0
26/03/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.61800	0.65400	0
26/03/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.32000	0.26600	0
26/03/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.59400	0.62800	0
26/03/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.34600	0.29000	0
26/03/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.57000	0.60200	0
26/03/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.37200	0.31400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.35100	0.38300	0
26/03/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.42200	0.36500	0
26/03/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.33300	0.36300	0
26/03/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.45400	0.39500	0
26/03/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.31600	0.34500	0
26/03/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.48700	0.42700	0
26/03/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.09200	0.11000	0
26/03/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.63800	0.56800	0
26/03/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.08500	0.10100	0
26/03/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.68100	0.60900	0
26/03/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.07800	0.09200	0
26/03/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.72400	0.65000	0
26/03/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.38010	6.42370	0
26/03/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.30300	0.33400	0
26/03/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.15800	0.14600	0
26/03/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.27400	0.30400	0
26/03/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.17900	0.16600	0
26/03/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.14100	0.17000	0
26/03/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.11000	0.09600	0
26/03/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.34300	0.37200	0
26/03/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.25000	0.23600	0
26/03/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.24700	0.27500	0
26/03/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.20200	0.18700	0
26/03/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.11500	0.14000	0
26/03/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.13400	0.11600	0
26/03/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.31800	0.34500	0
26/03/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.27500	0.25900	0
26/03/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.09600	0.11900	0
26/03/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.16500	0.14500	0
26/03/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.29400	0.32000	0
26/03/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.30100	0.28400	0
26/03/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.24610	1.26610	0
26/03/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.11750	0.13740	0
26/03/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00300	0.00340	0
26/03/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.07530	0.09200	0
26/03/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01080	0.00800	0
26/03/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.09370	0.10880	0
26/03/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.02430	0.01970	0
26/03/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.10580	0.11980	0
26/03/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.03770	0.03170	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.04310	0.05570	0
26/03/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.02860	0.02170	0
26/03/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.06520	0.07700	0
26/03/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.04580	0.03790	0
26/03/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.08000	0.09130	0
26/03/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.06190	0.05320	0
26/03/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.04540	0.05430	0
26/03/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.07600	0.06520	0
26/03/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.06070	0.06970	0
26/03/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.09260	0.08160	0
Futures Open Interest							593,875.00
Options Open Interest							293,234.00
Total							887,109.00