



Currency Futures & Options Weekly Statistics

From: 10/01/2011 To: 10/01/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.18260	9.13540	0
10/01/2011	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.43800	0.40900	0
10/01/2011	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.14400	0.16200	0
10/01/2011	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.19500	0.17300	8,500
10/01/2011	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.13200	0.15700	0
10/01/2011	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.09400	0.08700	3,280
10/01/2011	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.28100	0.32100	3,000
10/01/2011	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.08100	0.07500	600
10/01/2011	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.31800	0.35900	0
10/01/2011	\$ / R On 14-March-11	7.20	C	Foreign Exchange Future	0.07000	0.06500	0
10/01/2011	\$ / R On 14-March-11	7.20	P	Foreign Exchange Future	0.35700	0.39900	2,571
10/01/2011	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.06000	0.05600	10,500
10/01/2011	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.39700	0.44000	3,000
10/01/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.38300	0.36800	0
10/01/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.49400	0.52900	0
10/01/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.36600	0.35200	0
10/01/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.52700	0.56300	0
10/01/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.35000	0.33700	0
10/01/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.56100	0.59800	0
10/01/2011	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.13700	0.13100	0
10/01/2011	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.59300	0.63400	0
10/01/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.12800	0.12300	300
10/01/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.63400	0.67600	0
10/01/2011	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.02400	0.02300	871
10/01/2011	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.66100	0.70700	0
10/01/2011	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.02100	0.02000	3,071
10/01/2011	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.70800	0.75400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.00700	0.00700	0
10/01/2011	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	1.04400	1.09100	0
10/01/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.13800	0.13400	0
10/01/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.04100	1.08600	0
10/01/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.13200	0.12800	0
10/01/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.08500	1.13000	0
10/01/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.12600	0.12300	0
10/01/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.12900	1.17500	0
10/01/2011	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
10/01/2011	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.48900	1.53600	0
10/01/2011	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
10/01/2011	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.58900	1.63600	0
10/01/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.58700	1.57700	0
10/01/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.55400	1.59200	0
10/01/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.57000	1.56100	0
10/01/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.58700	1.62600	0
10/01/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.55400	1.54600	0
10/01/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.62100	1.66100	0
10/01/2011	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
10/01/2011	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.58700	3.63400	0
10/01/2011	\$ / R MAXI On 13-June-11			Foreign Exchange Future	6.99380	6.94690	0
10/01/2011	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.14538	0.13240	0
10/01/2011	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.18228	0.21600	0
10/01/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.26456	0.24907	0
10/01/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.27076	0.30217	0
10/01/2011	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.24553	0.23141	0
10/01/2011	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.30173	0.33451	0
10/01/2011	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.22792	0.21507	0
10/01/2011	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.33412	0.36817	0
10/01/2011	£ / R On 19-December-11			Foreign Exchange Future	11.12710	11.02400	0
10/01/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.36500	0.33200	0
10/01/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.81200	0.88000	0
10/01/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.35100	0.31900	0
10/01/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.84800	0.91700	0
10/01/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.33800	0.30600	0
10/01/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.88500	0.95400	0
10/01/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.46300	0.42600	0
10/01/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.93600	1.00200	0
10/01/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.44900	0.41200	0
10/01/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.97200	1.03800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.43500	0.39900	0
10/01/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	1.00800	1.07500	0
10/01/2011	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.03100	0.02700	0
10/01/2011	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	1.03500	1.13100	0
10/01/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.14300	0.12700	0
10/01/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	1.08300	1.16700	0
10/01/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.13600	0.12100	0
10/01/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	1.12600	1.21100	0
10/01/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.12900	0.11400	0
10/01/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	1.16900	1.25400	0
10/01/2011	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.01900	0.01600	150
10/01/2011	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	1.27300	1.37000	0
10/01/2011	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.00600	0.00600	870
10/01/2011	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.81000	1.91000	0
10/01/2011	¥ / R On 13-June-11			Foreign Exchange Future	0.08440	0.08370	0
10/01/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00999	0.00941	0
10/01/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00059	0.00071	0
10/01/2011	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00668	0.00610	0
10/01/2011	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00038	0.00050	0
10/01/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00378	0.00354	0
10/01/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00438	0.00484	0
10/01/2011	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00129	0.00118	0
10/01/2011	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00499	0.00558	0
10/01/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00140	0.00132	0
10/01/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01200	0.01262	0
10/01/2011	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00022	0.00021	0
10/01/2011	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01392	0.01461	0
10/01/2011	€ / R On 19-December-11			Foreign Exchange Future	9.32610	9.23700	0
10/01/2011	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.04900	0.03800	10,429
10/01/2011	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.56600	0.63600	0
10/01/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.27400	0.24700	0
10/01/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.66300	0.72100	0
10/01/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.26100	0.23500	0
10/01/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.70000	0.75900	0
10/01/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.24900	0.22400	0
10/01/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.73800	0.79800	0
10/01/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.35100	0.31900	0
10/01/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.77500	0.83200	0
10/01/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.33800	0.30700	0
10/01/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.81200	0.87000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.32500	0.29500	0
10/01/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.84900	0.90800	0
10/01/2011	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.01100	0.00800	100
10/01/2011	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	1.12800	1.20600	0
10/01/2011	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.00500	0.00400	14,937
10/01/2011	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	1.42200	1.50200	0
10/01/2011	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00400	0.00300	4,508
10/01/2011	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	1.52100	1.60100	0
10/01/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.58580	7.60650	0
10/01/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.37700	0.37600	0
10/01/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.16400	0.16700	0
10/01/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.34200	0.34100	0
10/01/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.17900	0.18200	0
10/01/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.30800	0.30800	0
10/01/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.19500	0.19900	0
10/01/2011	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.14100	0.14300	0
10/01/2011	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.09200	0.09600	0
10/01/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.01100	1.02300	0
10/01/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.67500	0.66700	0
10/01/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.99000	1.00200	0
10/01/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.70400	0.69600	0
10/01/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.97000	0.98100	0
10/01/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.73400	0.72500	0
10/01/2011	CAD/ R On 13-June-11			Foreign Exchange Future	6.98480	6.98030	0
10/01/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.27700	0.27600	0
10/01/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.14200	0.14600	0
10/01/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.24700	0.24600	0
10/01/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.16200	0.16600	0
10/01/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.21900	0.21800	0
10/01/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.18400	0.18800	0
10/01/2011	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.09200	0.08700	0
10/01/2011	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.17100	0.17100	0
10/01/2011	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.07600	0.07200	0
10/01/2011	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.20500	0.20600	0
10/01/2011	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.06300	0.05900	0
10/01/2011	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.24200	0.24300	0
10/01/2011	CHF / R On 13-June-11			Foreign Exchange Future	7.21120	7.20390	0
10/01/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.36000	0.35700	0
10/01/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.19900	0.20300	0
10/01/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.33200	0.32900	0

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10/01/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.22100	0.22500	0
10/01/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.30500	0.30300	0
10/01/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.24400	0.24900	0
10/01/2011	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.13700	0.13700	0
10/01/2011	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.21800	0.22500	0
10/01/2011	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.11900	0.12000	0
10/01/2011	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.25000	0.25800	0
10/01/2011	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.10400	0.10500	0
10/01/2011	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.28500	0.29300	0
10/01/2011	RAIN On 13-June-11			Foreign Exchange Future	13,486.44000	13,382.54000	0
10/01/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
10/01/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	13.60000	117.50000	0
10/01/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/01/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	13.60000	117.50000	0
10/01/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
10/01/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	13.60000	117.50000	0
10/01/2011	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	0.30000	0.00000	0
10/01/2011	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	272.60000	374.80000	0
10/01/2011	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	0.30000	0.00000	0
10/01/2011	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	272.60000	374.80000	0
10/01/2011	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	0.30000	0.00000	0
10/01/2011	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	272.60000	374.80000	0
10/01/2011	YUAN/R On 13-June-11			Foreign Exchange Future	1.05490	1.04930	0
10/01/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.07040	0.06670	0
10/01/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.01550	0.01740	0
10/01/2011	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.04080	0.03890	0
10/01/2011	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.03590	0.03960	0
10/01/2011	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.02360	0.02280	0
10/01/2011	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.06870	0.07350	0
Futures Open Interest							427,994.00
Options Open Interest							205,576.00
Total							633,570.00