



# Currency Futures & Options Weekly Statistics

From: 11/04/2011 To: 11/04/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	\$ / R On 14-December-15			Foreign Exchange Future	8.96760	8.97370	0
11/04/2011	\$ / R On 13-June-11	6.50	C	Foreign Exchange Future	0.27200	0.28000	0
11/04/2011	\$ / R On 13-June-11	6.50	P	Foreign Exchange Future	0.07100	0.07200	100
11/04/2011	\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.17300	0.18100	0
11/04/2011	\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.12200	0.12300	7,200
11/04/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.31000	0.32000	0
11/04/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.21000	0.21400	5,000
11/04/2011	\$ / R On 13-June-11	6.75	C	Foreign Exchange Future	0.12500	0.13200	175
11/04/2011	\$ / R On 13-June-11	6.75	P	Foreign Exchange Future	0.17400	0.17400	0
11/04/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.25800	0.26800	0
11/04/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.25800	0.26200	10,000
11/04/2011	\$ / R On 13-June-11	6.85	C	Foreign Exchange Future	0.09100	0.09700	0
11/04/2011	\$ / R On 13-June-11	6.85	P	Foreign Exchange Future	0.24000	0.23900	2,400
11/04/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.22100	0.23100	0
11/04/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.32100	0.32500	10,000
11/04/2011	\$ / R On 13-June-11	6.95	C	Foreign Exchange Future	0.06500	0.07000	100
11/04/2011	\$ / R On 13-June-11	6.95	P	Foreign Exchange Future	0.31400	0.31200	0
11/04/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.41200	0.41800	0
11/04/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.40000	0.40100	0
11/04/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.40600	0.41200	0
11/04/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.40800	0.40900	1,000
11/04/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.39200	0.39800	0
11/04/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.43000	0.43100	0
11/04/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.04700	0.05100	6,000
11/04/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.39600	0.39300	0
11/04/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.37400	0.38000	0
11/04/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.46200	0.46300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	\$ / R On 13-June-11	7.10	C	Foreign Exchange Future	0.04000	0.04300	100
11/04/2011	\$ / R On 13-June-11	7.10	P	Foreign Exchange Future	0.43900	0.43500	0
11/04/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.02800	0.03100	1,690
11/04/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.52700	0.52300	0
11/04/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.02400	0.02700	1,000
11/04/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.57300	0.56900	0
11/04/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.21100	0.21700	0
11/04/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.61400	0.61500	0
11/04/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.20000	0.20600	0
11/04/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.65300	0.65400	0
11/04/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.18900	0.19500	0
11/04/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.69200	0.69300	0
11/04/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.09900	0.10500	10,000
11/04/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.74900	0.74900	0
11/04/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.01000	0.01200	800
11/04/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.80900	0.80400	0
11/04/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.08100	0.08600	200
11/04/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.88100	0.88000	0
11/04/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.06300	0.06700	2,800
11/04/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	1.06300	1.06100	0
11/04/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.05000	0.05400	3,000
11/04/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.25000	1.24800	0
11/04/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.04700	0.05100	0
11/04/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.29700	1.29500	0
11/04/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.04500	0.04800	0
11/04/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.34500	1.34200	0
11/04/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.34000	1.35100	0
11/04/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.52200	1.52700	0
11/04/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.32400	1.33500	0
11/04/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.55600	1.56100	0
11/04/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.30800	1.31900	0
11/04/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.59000	1.59500	0
11/04/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	6.79990	6.80630	0
11/04/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.05545	0.06001	0
11/04/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.35465	0.35231	0
11/04/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.17575	0.18468	0
11/04/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.42585	0.42838	0
11/04/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.16301	0.17162	0
11/04/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.46311	0.46532	0
11/04/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.15130	0.15960	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.50140	0.50330	0
11/04/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.01710	0.01918	0
11/04/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.66630	0.66148	60
11/04/2011	£ / R On 19-December-11			Foreign Exchange Future	11.26940	11.25800	993
11/04/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.36700	0.36700	0
11/04/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.12700	0.13400	10
11/04/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.29500	0.29800	0
11/04/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.61200	0.62300	0
11/04/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.28000	0.28300	0
11/04/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.64700	0.65800	0
11/04/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.26600	0.26900	0
11/04/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.68300	0.69400	0
11/04/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.41400	0.41300	0
11/04/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.74500	0.75500	0
11/04/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.39800	0.39800	0
11/04/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.77900	0.79000	0
11/04/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.38300	0.38300	0
11/04/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.81400	0.82500	0
11/04/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.04100	0.04300	0
11/04/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.85100	0.86000	0
11/04/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.03700	0.03900	0
11/04/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.89700	0.90600	0
11/04/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.03300	0.03500	0
11/04/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.94300	0.95200	0
11/04/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.03000	0.03100	0
11/04/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.99000	0.99800	100
11/04/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.15100	0.15400	0
11/04/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.11800	1.12900	200
11/04/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.26100	0.26200	0
11/04/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.19200	1.20400	250
11/04/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08030	0.08010	16,271
11/04/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01056	0.01039	0
11/04/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00026	0.00029	0
11/04/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00470	0.00457	0
11/04/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00060	0.00067	0
11/04/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00379	0.00374	0
11/04/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00349	0.00364	0
11/04/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00063	0.00063	0
11/04/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00653	0.00673	0
11/04/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00132	0.00132	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.01102	0.01122	0
11/04/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00006	0.00006	0
11/04/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01596	0.01616	0
11/04/2011	€ / R On 19-December-11			Foreign Exchange Future	9.88930	9.88570	2,000
11/04/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.43700	0.44000	0
11/04/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.25400	0.26000	0
11/04/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.40900	0.41200	0
11/04/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.27600	0.28200	0
11/04/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.38300	0.38600	0
11/04/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.30000	0.30600	0
11/04/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.51200	0.51300	0
11/04/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.37300	0.37700	0
11/04/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.48600	0.48700	0
11/04/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.39700	0.40100	0
11/04/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.46100	0.46300	0
11/04/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.42200	0.42700	0
11/04/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.04320	8.03690	0
11/04/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.53200	0.53100	0
11/04/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.08600	0.08900	0
11/04/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.49600	0.49400	0
11/04/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.10000	0.10200	0
11/04/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.46000	0.45900	0
11/04/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.11400	0.11700	0
11/04/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.32200	1.32200	0
11/04/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.52900	0.53500	0
11/04/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.29300	1.29200	0
11/04/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.55000	0.55500	0
11/04/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.26400	1.26300	0
11/04/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.57100	0.57600	0
11/04/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.09420	7.08770	0
11/04/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.22200	0.22300	0
11/04/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.06200	0.06900	0
11/04/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.18600	0.18800	0
11/04/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.07600	0.08400	0
11/04/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.15300	0.15500	0
11/04/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.09300	0.10100	0
11/04/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.16400	0.16700	0
11/04/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.27000	0.27900	0
11/04/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.14700	0.15000	0
11/04/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.30300	0.31200	0

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11/04/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.13200	0.13500	0
11/04/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.33800	0.34700	0
11/04/2011	CHF / R On 19-September-11			Foreign Exchange Future	7.48760	7.47470	0
11/04/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.39200	0.38600	0
11/04/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.06600	0.07300	0
11/04/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.35400	0.34700	0
11/04/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.07800	0.08400	0
11/04/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.31600	0.31100	0
11/04/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.09000	0.09800	0
11/04/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.25600	0.25300	0
11/04/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.36800	0.37800	0
11/04/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.23800	0.23500	0
11/04/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.40000	0.41000	0
11/04/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.22100	0.21900	0
11/04/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.43300	0.44400	0
11/04/2011	RAIN On 13-June-11			Foreign Exchange Future	13,575.38000	13,575.96000	0
11/04/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	75.40000	76.00000	0
11/04/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
11/04/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	75.40000	76.00000	0
11/04/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/04/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	75.40000	76.00000	0
11/04/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.10000	0
11/04/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.04680	1.04860	0
11/04/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.03770	0.03930	0
11/04/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.01020	0.01030	0
11/04/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.03800	0.03980	0
11/04/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.04120	0.04120	0
11/04/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.02250	0.02390	0
11/04/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.07570	0.07530	0
11/04/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.01370	0.01470	0
11/04/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.11690	0.11610	0
<b>Futures Open Interest</b>							<b>706,118.00</b>
<b>Options Open Interest</b>							<b>111,675.00</b>
<b>Total</b>							<b>817,793.00</b>