



Currency Futures & Options Weekly Statistics

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.02350	9.06280	0
04/04/2011	\$ / R On 13-June-11	6.50	C	Foreign Exchange Future	0.33100	0.00000	0
04/04/2011	\$ / R On 13-June-11	6.50	P	Foreign Exchange Future	0.06700	0.00000	100
04/04/2011	\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.22600	0.25600	0
04/04/2011	\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.11200	0.10100	7,200
04/04/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.35700	0.38600	0
04/04/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.19400	0.18200	5,000
04/04/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.30200	0.32900	0
04/04/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.23900	0.22500	10,000
04/04/2011	\$ / R On 13-June-11	6.85	C	Foreign Exchange Future	0.12700	0.14600	0
04/04/2011	\$ / R On 13-June-11	6.85	P	Foreign Exchange Future	0.21300	0.19100	2,400
04/04/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.25700	0.27800	0
04/04/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.29400	0.27400	10,000
04/04/2011	\$ / R On 13-June-11	6.95	C	Foreign Exchange Future	0.09500	0.11200	100
04/04/2011	\$ / R On 13-June-11	6.95	P	Foreign Exchange Future	0.28100	0.25700	0
04/04/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.45700	0.48200	0
04/04/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.37900	0.36600	0
04/04/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.45000	0.47500	0
04/04/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.38600	0.37300	1,000
04/04/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.43300	0.45700	0
04/04/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.40500	0.39100	0
04/04/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.07100	0.08500	6,000
04/04/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.35700	0.33000	0
04/04/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.41300	0.43400	0
04/04/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.43500	0.41800	0
04/04/2011	\$ / R On 13-June-11	7.10	C	Foreign Exchange Future	0.06100	0.07400	650
04/04/2011	\$ / R On 13-June-11	7.10	P	Foreign Exchange Future	0.39700	0.36900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.04500	0.05600	1,790
04/04/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.48100	0.45100	0
04/04/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.03900	0.04900	1,000
04/04/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.52500	0.49400	0
04/04/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.23900	0.25400	0
04/04/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.58000	0.55400	0
04/04/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.22600	0.24100	0
04/04/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.61700	0.59100	0
04/04/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.21400	0.22900	0
04/04/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.65500	0.62900	0
04/04/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.11800	0.12900	10,000
04/04/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.70500	0.67500	0
04/04/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.01800	0.02500	800
04/04/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.75400	0.72000	0
04/04/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.09700	0.10700	200
04/04/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.83400	0.80300	0
04/04/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.07500	0.08400	2,800
04/04/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	1.01200	0.98000	0
04/04/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.06000	0.06700	3,000
04/04/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.19700	1.16300	0
04/04/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.05700	0.06300	0
04/04/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.24400	1.20900	0
04/04/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.05400	0.06000	0
04/04/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.29100	1.25600	0
04/04/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.38900	1.43400	0
04/04/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.51600	1.52100	0
04/04/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.37300	1.41800	0
04/04/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.55000	1.55500	0
04/04/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.35700	1.40200	0
04/04/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.58400	1.58900	0
04/04/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	6.86330	6.90410	0
04/04/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.08218	0.09747	0
04/04/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.31798	0.29267	0
04/04/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.20627	0.22430	0
04/04/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.39297	0.37020	0
04/04/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.19184	0.20894	0
04/04/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.42854	0.40484	0
04/04/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.17852	0.19472	0
04/04/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.46522	0.44062	0
04/04/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.02859	0.03737	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.61439	0.58257	60
04/04/2011	£ / R On 19-December-11			Foreign Exchange Future	11.17510	11.17200	456
04/04/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.32700	0.33100	0
04/04/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.17100	0.17900	10
04/04/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.27600	0.28100	0
04/04/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.68200	0.69000	0
04/04/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.26200	0.26700	0
04/04/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.71800	0.72600	0
04/04/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.24900	0.25400	0
04/04/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.75500	0.76300	0
04/04/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.39700	0.40100	0
04/04/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.82200	0.82900	0
04/04/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.38200	0.38600	0
04/04/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.85700	0.86400	0
04/04/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.36800	0.37200	0
04/04/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.89300	0.90000	0
04/04/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.04100	0.04500	0
04/04/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.93500	0.94300	0
04/04/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.03700	0.04100	0
04/04/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.98100	0.98900	0
04/04/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.03400	0.03700	0
04/04/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	1.02800	1.03500	0
04/04/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.03000	0.03400	0
04/04/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	1.07400	1.08200	100
04/04/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.14300	0.14700	0
04/04/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.19900	1.20600	200
04/04/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.25300	0.25700	0
04/04/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.27800	1.28500	250
04/04/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08190	0.08200	16,271
04/04/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01208	0.01218	0
04/04/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00018	0.00018	0
04/04/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00604	0.00615	0
04/04/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00044	0.00045	0
04/04/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00467	0.00477	0
04/04/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00277	0.00277	0
04/04/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00103	0.00111	0
04/04/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00543	0.00541	0
04/04/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00171	0.00177	0
04/04/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00981	0.00977	0
04/04/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00016	0.00018	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01456	0.01448	0
04/04/2011	€ / R On 19-December-11			Foreign Exchange Future	9.83720	9.83580	300
04/04/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.41300	0.41600	0
04/04/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.28300	0.28800	0
04/04/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.38600	0.38900	0
04/04/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.30600	0.31100	0
04/04/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.36100	0.36400	0
04/04/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.33100	0.33600	0
04/04/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.49200	0.49200	0
04/04/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.40500	0.40600	0
04/04/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.46800	0.46800	0
04/04/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.43100	0.43200	0
04/04/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.44400	0.44400	0
04/04/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.45700	0.45800	0
04/04/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.94020	8.02250	0
04/04/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.48000	0.52200	0
04/04/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.10700	0.09500	0
04/04/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.44600	0.48600	0
04/04/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.12300	0.10900	0
04/04/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.41200	0.45200	0
04/04/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.13900	0.12500	0
04/04/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.25300	1.29600	0
04/04/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.56300	0.52400	0
04/04/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.22400	1.26900	0
04/04/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.58400	0.54700	0
04/04/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.19600	1.24200	0
04/04/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.60600	0.57000	0
04/04/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.06470	7.12870	0
04/04/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.21500	0.26400	0
04/04/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.08400	0.07000	0
04/04/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.18200	0.22800	0
04/04/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.10100	0.08400	0
04/04/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.15200	0.19500	0
04/04/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.12100	0.10100	0
04/04/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.15900	0.18900	0
04/04/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.29400	0.26000	0
04/04/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.14300	0.17100	0
04/04/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.32800	0.29200	0
04/04/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.12900	0.15400	0
04/04/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.36400	0.32500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	CHF / R On 19-September-11			Foreign Exchange Future	7.47160	7.44490	0
04/04/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.39100	0.37500	0
04/04/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.08200	0.09200	0
04/04/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.35400	0.33900	0
04/04/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.09500	0.10600	0
04/04/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.31800	0.30500	0
04/04/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.10900	0.12200	0
04/04/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.25700	0.24900	0
04/04/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.38500	0.40400	0
04/04/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.23900	0.23200	0
04/04/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.41700	0.43700	0
04/04/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.22200	0.21600	0
04/04/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.45000	0.47100	0
04/04/2011	RAIN On 13-June-11			Foreign Exchange Future	13,612.73000	13,637.78000	0
04/04/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	112.70000	137.80000	0
04/04/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
04/04/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	112.70000	137.80000	0
04/04/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
04/04/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	112.70000	137.80000	0
04/04/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
04/04/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.05640	1.06100	0
04/04/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.04650	0.04970	0
04/04/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00890	0.00800	0
04/04/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.04400	0.04680	0
04/04/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.03760	0.03580	0
04/04/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.02670	0.02880	0
04/04/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.07030	0.06780	0
04/04/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.01660	0.01810	0
04/04/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.11020	0.10710	0
Futures Open Interest							690,703.00
Options Open Interest							111,400.00
Total							802,103.00