



Currency Futures & Options Weekly Statistics

From: 18/04/2011 To: 18/04/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.21590	9.17420	0
18/04/2011	\$ / R On 13-June-11	6.50	C	Foreign Exchange Future	0.46900	0.43500	0
18/04/2011	\$ / R On 13-June-11	6.50	P	Foreign Exchange Future	0.02500	0.03200	100
18/04/2011	\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.34200	0.31200	0
18/04/2011	\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.04800	0.05900	7,450
18/04/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.46900	0.44200	0
18/04/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.12300	0.13700	5,000
18/04/2011	\$ / R On 13-June-11	6.75	C	Foreign Exchange Future	0.26600	0.24000	175
18/04/2011	\$ / R On 13-June-11	6.75	P	Foreign Exchange Future	0.07200	0.08700	0
18/04/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.40300	0.37900	0
18/04/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.15700	0.17400	10,000
18/04/2011	\$ / R On 13-June-11	6.85	C	Foreign Exchange Future	0.19800	0.17600	0
18/04/2011	\$ / R On 13-June-11	6.85	P	Foreign Exchange Future	0.10400	0.12300	2,400
18/04/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.34300	0.32100	0
18/04/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.19700	0.21600	10,000
18/04/2011	\$ / R On 13-June-11	6.95	C	Foreign Exchange Future	0.14100	0.12700	100
18/04/2011	\$ / R On 13-June-11	6.95	P	Foreign Exchange Future	0.14700	0.17400	0
18/04/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.55600	0.53100	0
18/04/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.29200	0.30900	0
18/04/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.54900	0.52400	0
18/04/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.29900	0.31600	1,000
18/04/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.52900	0.50500	0
18/04/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.31500	0.33300	0
18/04/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.10300	0.09300	6,000
18/04/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.20900	0.24000	0
18/04/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.50300	0.47900	0
18/04/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.33900	0.35700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2011	\$ / R On 13-June-11	7.10	C	Foreign Exchange Future	0.08700	0.07900	100
18/04/2011	\$ / R On 13-June-11	7.10	P	Foreign Exchange Future	0.24300	0.27600	0
18/04/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.06200	0.05700	1,690
18/04/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.31800	0.35400	0
18/04/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.05300	0.04800	1,000
18/04/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.35900	0.39500	0
18/04/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.29200	0.27900	0
18/04/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.44700	0.47500	0
18/04/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.27600	0.26400	0
18/04/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.48100	0.51000	0
18/04/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.26100	0.25000	0
18/04/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.51600	0.54600	0
18/04/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.14600	0.13900	10,000
18/04/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.55000	0.58400	0
18/04/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.02200	0.02100	800
18/04/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.57800	0.61800	0
18/04/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.11800	0.11300	200
18/04/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.67200	0.70800	0
18/04/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.09000	0.08700	2,800
18/04/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.84400	0.88200	0
18/04/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.07000	0.06800	3,000
18/04/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.02400	1.06300	0
18/04/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.06600	0.06400	0
18/04/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.07000	1.10900	0
18/04/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.06200	0.06100	0
18/04/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.11600	1.15600	0
18/04/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.45600	1.46100	0
18/04/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.39000	1.43700	0
18/04/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.43900	1.44400	0
18/04/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.42300	1.47000	0
18/04/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.42200	1.42800	0
18/04/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.45600	1.50400	0
18/04/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	7.04620	7.00490	0
18/04/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.12046	0.10907	0
18/04/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.17596	0.20607	0
18/04/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.26392	0.24941	0
18/04/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.26772	0.29451	0
18/04/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.24472	0.23145	0
18/04/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.29852	0.32655	0
18/04/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.22694	0.21485	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.33074	0.35995	0
18/04/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.03745	0.03465	0
18/04/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.44295	0.48165	60
18/04/2011	£ / R On 19-December-11			Foreign Exchange Future	11.53600	11.54030	993
18/04/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.55600	0.56100	0
18/04/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.06000	0.06000	10
18/04/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.39200	0.39600	0
18/04/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.44700	0.44600	0
18/04/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.37200	0.37600	0
18/04/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.47700	0.47600	0
18/04/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.35400	0.35700	0
18/04/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.50900	0.50700	0
18/04/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.51600	0.52000	0
18/04/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.58000	0.58000	0
18/04/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.49700	0.50100	0
18/04/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.61100	0.61100	0
18/04/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.47800	0.48200	0
18/04/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.64200	0.64200	0
18/04/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.07000	0.07300	0
18/04/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.62400	0.62200	0
18/04/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.06300	0.06500	0
18/04/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.66700	0.66400	0
18/04/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.05600	0.05800	0
18/04/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.71000	0.70700	0
18/04/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.05100	0.05200	0
18/04/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.75500	0.75100	100
18/04/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.20100	0.20300	0
18/04/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.90600	0.90300	200
18/04/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.32700	0.33000	0
18/04/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.99100	0.99000	250
18/04/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08570	0.08420	16,271
18/04/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01575	0.01429	0
18/04/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00005	0.00009	0
18/04/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00945	0.00800	0
18/04/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00005	0.00010	0
18/04/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00700	0.00599	0
18/04/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00130	0.00179	0
18/04/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00191	0.00140	0
18/04/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00251	0.00350	0
18/04/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00255	0.00216	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00685	0.00796	0
18/04/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00025	0.00019	0
18/04/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01085	0.01229	0
18/04/2011	€ / R On 19-December-11			Foreign Exchange Future	10.08060	10.16750	2,000
18/04/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.55300	0.61700	0
18/04/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.18200	0.15700	0
18/04/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.52000	0.58300	0
18/04/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.19900	0.17300	0
18/04/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.48900	0.55000	0
18/04/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.21800	0.19000	0
18/04/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.62400	0.68000	0
18/04/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.29300	0.26300	0
18/04/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.59500	0.64900	0
18/04/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.31400	0.28200	0
18/04/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.56700	0.62000	0
18/04/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.33600	0.30300	0
18/04/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.15410	8.20130	0
18/04/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.71600	0.73000	0
18/04/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.06000	0.05900	0
18/04/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.67600	0.68900	0
18/04/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.07000	0.06800	0
18/04/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.63700	0.65000	0
18/04/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.08100	0.07900	0
18/04/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.39800	1.41000	0
18/04/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.49400	0.45900	0
18/04/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.36800	1.38100	0
18/04/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.51400	0.48000	0
18/04/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.33800	1.35300	0
18/04/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.53400	0.50200	0
18/04/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.22750	7.25110	0
18/04/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.32500	0.34400	0
18/04/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.03500	0.03000	0
18/04/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.28300	0.30200	0
18/04/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.04300	0.03800	0
18/04/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.24400	0.26200	0
18/04/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.05400	0.04800	0
18/04/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.22100	0.23900	0
18/04/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.19400	0.18800	0
18/04/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.19900	0.21200	0
18/04/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.22200	0.21100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.17900	0.19200	0
18/04/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.25200	0.24100	0
18/04/2011	CHF / R On 19-September-11			Foreign Exchange Future	7.85440	7.82750	0
18/04/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.70600	0.68400	0
18/04/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.01900	0.02300	0
18/04/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.66000	0.63800	0
18/04/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.02300	0.02700	0
18/04/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.61400	0.59300	0
18/04/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.02700	0.03200	0
18/04/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.44800	0.43300	0
18/04/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.19400	0.20600	0
18/04/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.41800	0.40400	0
18/04/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.21400	0.22700	0
18/04/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.39000	0.37500	0
18/04/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.23600	0.24800	0
18/04/2011	RAIN On 13-June-11			Foreign Exchange Future	14,007.00000	13,997.12000	0
18/04/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	507.00000	497.10000	0
18/04/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
18/04/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	507.00000	497.10000	0
18/04/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
18/04/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	507.00000	497.10000	0
18/04/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
18/04/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.08500	1.07920	0
18/04/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.06800	0.06250	0
18/04/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00220	0.00320	0
18/04/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.05800	0.05480	0
18/04/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.02300	0.02560	0
18/04/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.03480	0.03300	0
18/04/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.04980	0.05380	0
18/04/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.02110	0.02020	0
18/04/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.08610	0.09100	0
Futures Open Interest							701,476.00
Options Open Interest							111,925.00
Total							813,401.00