



Currency Futures & Options Weekly Statistics

From: 30/05/2011 To: 30/05/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.27130	9.23370	0
30/05/2011	\$ / R On 13-June-11	6.50	C	Foreign Exchange Future	0.46000	0.42700	3,000
30/05/2011	\$ / R On 13-June-11	6.50	P	Foreign Exchange Future	0.00200	0.00600	100
30/05/2011	\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.52700	0.50100	6,060
30/05/2011	\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.06900	0.07900	0
30/05/2011	\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.31600	0.28700	0
30/05/2011	\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.00800	0.01600	7,450
30/05/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.45200	0.42800	0
30/05/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.09400	0.10600	5,000
30/05/2011	\$ / R On 19-December-11	6.75	C	Foreign Exchange Future	0.55600	0.53300	5,925
30/05/2011	\$ / R On 19-December-11	6.75	P	Foreign Exchange Future	0.15100	0.16500	0
30/05/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.38300	0.36100	0
30/05/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.12500	0.13900	10,000
30/05/2011	\$ / R On 13-June-11	6.85	C	Foreign Exchange Future	0.14800	0.12900	0
30/05/2011	\$ / R On 13-June-11	6.85	P	Foreign Exchange Future	0.04000	0.05800	2,400
30/05/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.32100	0.30100	0
30/05/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.16300	0.17900	10,000
30/05/2011	\$ / R On 13-June-11	6.95	C	Foreign Exchange Future	0.08300	0.07600	100
30/05/2011	\$ / R On 13-June-11	6.95	P	Foreign Exchange Future	0.07500	0.10500	0
30/05/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.53700	0.51500	0
30/05/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.26500	0.28000	0
30/05/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.52900	0.50700	0
30/05/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.27100	0.28600	1,000
30/05/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.50900	0.48800	0
30/05/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.28700	0.30300	0
30/05/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.04700	0.04500	6,000
30/05/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.13900	0.17400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.48300	0.46200	0
30/05/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.31100	0.32700	0
30/05/2011	\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.22000	0.20900	6,060
30/05/2011	\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.26200	0.28700	0
30/05/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.70900	0.68800	13,000
30/05/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.36900	0.38500	0
30/05/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.68300	0.66300	0
30/05/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.39300	0.41000	0
30/05/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.65800	0.63800	0
30/05/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.41800	0.43500	0
30/05/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.63300	0.61500	11,000
30/05/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.44300	0.46200	0
30/05/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.25800	0.24800	0
30/05/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.45300	0.48000	0
30/05/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.24300	0.23400	0
30/05/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.48800	0.51600	0
30/05/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.12200	0.11700	10,000
30/05/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.51400	0.54500	0
30/05/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.00300	0.00400	800
30/05/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.54500	0.58300	0
30/05/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.09600	0.09200	200
30/05/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.63800	0.67000	0
30/05/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.59900	0.58500	0
30/05/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.64100	0.66400	0
30/05/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.58200	0.56800	0
30/05/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.67400	0.69700	0
30/05/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.56400	0.55100	0
30/05/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.70600	0.73000	0
30/05/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.07000	0.06800	2,800
30/05/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.81200	0.84600	0
30/05/2011	\$ / R On 14-December-12	8.00	C	Foreign Exchange Future	0.48700	0.47600	300
30/05/2011	\$ / R On 14-December-12	8.00	P	Foreign Exchange Future	0.87900	0.90500	0
30/05/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.04900	0.04800	0
30/05/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.04100	1.07600	0
30/05/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.04600	0.04500	0
30/05/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.08800	1.12300	0
30/05/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.53100	1.51400	0
30/05/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.41000	1.43000	0
30/05/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.51300	1.49700	0
30/05/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.44200	1.46300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.49600	1.47900	0
30/05/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.47500	1.49500	0
30/05/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00400	0.00400	0
30/05/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.74600	2.78200	0
30/05/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	7.05840	7.02180	70
30/05/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.06289	0.05862	0
30/05/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.10509	0.13732	0
30/05/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.23961	0.22798	0
30/05/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.23121	0.25618	0
30/05/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.21995	0.20948	0
30/05/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.26155	0.28768	0
30/05/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.20191	0.19251	0
30/05/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.29351	0.32071	0
30/05/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.00736	0.00906	0
30/05/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.39956	0.43776	60
30/05/2011	£ / R On 19-December-11			Foreign Exchange Future	11.74480	11.68580	998
30/05/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.70600	0.65000	0
30/05/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.00500	0.00800	10
30/05/2011	£ / R On 19-September-11	11.00	C	Foreign Exchange Future	0.72900	0.68800	3,455
30/05/2011	£ / R On 19-September-11	11.00	P	Foreign Exchange Future	0.12700	0.14500	0
30/05/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.43800	0.41000	0
30/05/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.28600	0.31700	0
30/05/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.41100	0.38400	0
30/05/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.30900	0.34100	200
30/05/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.38500	0.36000	0
30/05/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.33300	0.36700	0
30/05/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.57700	0.54900	0
30/05/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.43200	0.46300	0
30/05/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.55200	0.52500	0
30/05/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.45700	0.48900	0
30/05/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.52800	0.50200	0
30/05/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.48300	0.51600	0
30/05/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.02600	0.02600	0
30/05/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.37500	0.43400	0
30/05/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.02100	0.02100	0
30/05/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.42000	0.47900	0
30/05/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.01700	0.01700	0
30/05/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.46600	0.52500	0
30/05/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.01300	0.01400	0
30/05/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.51200	0.57200	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.19700	0.18600	0
30/05/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.69500	0.74300	200
30/05/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.34900	0.33400	0
30/05/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.80400	0.84800	250
30/05/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08730	0.08670	11,717
30/05/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01735	0.01676	0
30/05/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00005	0.00006	0
30/05/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01100	0.01040	0
30/05/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
30/05/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00792	0.00746	0
30/05/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00062	0.00076	0
30/05/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00188	0.00159	0
30/05/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00088	0.00119	0
30/05/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00258	0.00242	0
30/05/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00528	0.00572	0
30/05/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00003	0.00003	0
30/05/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00903	0.00963	0
30/05/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/05/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41270	11.41330	0
30/05/2011	€ / R On 19-December-11			Foreign Exchange Future	10.15510	10.09190	1,950
30/05/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.56500	0.52200	0
30/05/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.12000	0.14100	0
30/05/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.52900	0.48800	0
30/05/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.13400	0.15700	0
30/05/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.49500	0.45600	0
30/05/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.15000	0.17500	0
30/05/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.63500	0.59700	0
30/05/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.23000	0.25500	0
30/05/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.60400	0.56700	0
30/05/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.24900	0.27500	0
30/05/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.57400	0.53800	0
30/05/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.26900	0.29600	0
30/05/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.17800	0.16500	3,590
30/05/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.53300	0.58400	0
30/05/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.38550	8.32240	0
30/05/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.87000	0.83600	0
30/05/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.01800	0.02100	0
30/05/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.82400	0.79100	0
30/05/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.02200	0.02600	0
30/05/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.77900	0.74600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.02700	0.03100	0
30/05/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.54400	1.48800	0
30/05/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.40900	0.41600	0
30/05/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.50600	1.45000	0
30/05/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.42100	0.42800	0
30/05/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.46800	1.42100	0
30/05/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.43300	0.44900	0
30/05/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.22100	0.20600	0
30/05/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.26900	0.29100	0
30/05/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.20410	7.16860	0
30/05/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.27400	0.24700	0
30/05/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.00500	0.01400	0
30/05/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.22800	0.20300	0
30/05/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.00900	0.02000	0
30/05/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.18400	0.16300	0
30/05/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.01500	0.03000	0
30/05/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.18700	0.17300	0
30/05/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.18300	0.20400	0
30/05/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.16600	0.15300	0
30/05/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.21200	0.23400	0
30/05/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.14700	0.13600	0
30/05/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.24300	0.26700	0
30/05/2011	CHF / R On 19-September-11			Foreign Exchange Future	8.29100	8.23000	50
30/05/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	1.11700	1.05600	0
30/05/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
30/05/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	1.06700	1.00600	0
30/05/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
30/05/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	1.01700	0.95700	0
30/05/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.00000	0.00100	0
30/05/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.73300	0.68300	0
30/05/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.04200	0.05300	0
30/05/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.69100	0.64300	0
30/05/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.05000	0.06300	0
30/05/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.65100	0.60400	0
30/05/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.06000	0.07400	0
30/05/2011	RAIN On 13-June-11			Foreign Exchange Future	14,128.84000	14,039.85000	0
30/05/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	628.90000	539.90000	0
30/05/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.10000	0.00000	0
30/05/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	628.80000	539.90000	0
30/05/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.10000	0

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30/05/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	628.80000	539.80000	0
30/05/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
30/05/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.09260	1.08550	0
30/05/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.07370	0.06660	0
30/05/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00030	0.00050	0
30/05/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.05850	0.05420	0
30/05/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.01590	0.01870	0
30/05/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.03270	0.03040	0
30/05/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.04010	0.04490	0
30/05/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.01830	0.01710	0
30/05/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.07570	0.08160	0
Futures Open Interest							728,961.00
Options Open Interest							177,335.00
Total							906,296.00