



Currency Futures & Options Weekly Statistics

From: 24/01/2011 To: 24/01/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.35680	9.40890	0
24/01/2011	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.56200	0.60500	0
24/01/2011	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.08700	0.07500	300
24/01/2011	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.29500	0.34100	8,500
24/01/2011	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.06500	0.05700	0
24/01/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.32900	0.36100	500
24/01/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.20400	0.18100	0
24/01/2011	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.13900	0.17300	3,280
24/01/2011	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.15900	0.13900	3,000
24/01/2011	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.11900	0.14600	600
24/01/2011	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.18900	0.16200	0
24/01/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.25100	0.27800	300
24/01/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.27600	0.24800	0
24/01/2011	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.08600	0.10800	9,600
24/01/2011	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.25600	0.22400	3,000
24/01/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.46100	0.49500	0
24/01/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.37800	0.35600	0
24/01/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.43700	0.47100	0
24/01/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.40400	0.38200	0
24/01/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.41400	0.44700	0
24/01/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.43100	0.40800	0
24/01/2011	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.17200	0.19100	0
24/01/2011	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.44700	0.41100	0
24/01/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.16000	0.17800	300
24/01/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.48500	0.44800	0
24/01/2011	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.03200	0.04200	871
24/01/2011	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.50200	0.45800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.02700	0.03600	3,071
24/01/2011	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.54700	0.50200	0
24/01/2011	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.00800	0.01100	0
24/01/2011	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.87800	0.82700	0
24/01/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.16300	0.17500	0
24/01/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.88200	0.83900	0
24/01/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.15500	0.16600	0
24/01/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.92400	0.88000	0
24/01/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.14800	0.15900	0
24/01/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.96700	0.92300	0
24/01/2011	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00200	0.00300	3,000
24/01/2011	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.32200	1.26900	0
24/01/2011	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
24/01/2011	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.42200	1.36800	0
24/01/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.63600	1.67000	0
24/01/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.42900	1.41100	0
24/01/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.61900	1.65300	0
24/01/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.46200	1.44400	0
24/01/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.60200	1.63600	0
24/01/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.49500	1.47700	0
24/01/2011	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
24/01/2011	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.42000	3.36600	0
24/01/2011	\$ / R MAXI On 13-June-11			Foreign Exchange Future	7.17540	7.22990	0
24/01/2011	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.22541	0.26703	0
24/01/2011	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.09551	0.08343	0
24/01/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.35807	0.39181	0
24/01/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.18267	0.16191	0
24/01/2011	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.32909	0.36109	0
24/01/2011	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.20369	0.18119	0
24/01/2011	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.30161	0.33186	0
24/01/2011	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.22621	0.20196	0
24/01/2011	£ / R On 19-December-11			Foreign Exchange Future	11.73410	11.82980	0
24/01/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.82300	0.90000	0
24/01/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.12900	0.11200	10
24/01/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.60000	0.65700	0
24/01/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.45600	0.41900	0
24/01/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.57500	0.63000	0
24/01/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.48100	0.44200	0
24/01/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.55100	0.60500	0
24/01/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.50700	0.46700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.70300	0.75600	0
24/01/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.56900	0.52600	0
24/01/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.68000	0.73100	0
24/01/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.59600	0.55100	0
24/01/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.65700	0.70700	0
24/01/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.62300	0.57700	0
24/01/2011	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.09000	0.11800	0
24/01/2011	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.53700	0.47100	0
24/01/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.26900	0.30600	0
24/01/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.62500	0.56800	0
24/01/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.25400	0.29000	0
24/01/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.66000	0.60200	0
24/01/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.24100	0.27500	0
24/01/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.69700	0.63700	0
24/01/2011	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.05200	0.07000	150
24/01/2011	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.74900	0.67300	0
24/01/2011	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.01500	0.02200	870
24/01/2011	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.26200	1.17500	0
24/01/2011	¥ / R On 13-June-11			Foreign Exchange Future	0.08690	0.08750	573
24/01/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01225	0.01283	0
24/01/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00035	0.00033	0
24/01/2011	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00882	0.00941	0
24/01/2011	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00012	0.00011	0
24/01/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00498	0.00536	0
24/01/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00308	0.00286	0
24/01/2011	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00184	0.00216	0
24/01/2011	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00314	0.00286	0
24/01/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00182	0.00200	0
24/01/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00992	0.00950	0
24/01/2011	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00025	0.00033	0
24/01/2011	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01155	0.01103	0
24/01/2011	€ / R On 19-December-11			Foreign Exchange Future	10.02170	10.03070	0
24/01/2011	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.27200	0.28000	10,429
24/01/2011	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.11900	0.12000	0
24/01/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.58200	0.58700	0
24/01/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.28200	0.27900	0
24/01/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.55300	0.55800	0
24/01/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.30300	0.30000	0
24/01/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.52500	0.53000	0
24/01/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.32500	0.32200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.64900	0.65300	0
24/01/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.37700	0.37200	0
24/01/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.62200	0.62700	0
24/01/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.40000	0.39600	0
24/01/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.59600	0.60100	0
24/01/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.42400	0.42000	0
24/01/2011	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.05800	0.06200	100
24/01/2011	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.50500	0.50200	0
24/01/2011	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.02600	0.02800	14,937
24/01/2011	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.77300	0.76800	0
24/01/2011	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.02000	0.02200	4,508
24/01/2011	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.86700	0.86200	0
24/01/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.76420	7.80090	0
24/01/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.52600	0.55100	0
24/01/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.10900	0.10300	0
24/01/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.48600	0.51000	0
24/01/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.11900	0.11200	0
24/01/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.44700	0.47100	0
24/01/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.13000	0.12300	0
24/01/2011	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.27600	0.30300	0
24/01/2011	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.03500	0.03100	0
24/01/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.08100	1.10400	0
24/01/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.56700	0.55300	0
24/01/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.05500	1.07800	0
24/01/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.59100	0.57700	0
24/01/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.03000	1.05200	0
24/01/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.61600	0.60100	0
24/01/2011	CAD/ R On 13-June-11			Foreign Exchange Future	7.18050	7.27100	0
24/01/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.40800	0.48100	0
24/01/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.07800	0.06000	0
24/01/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.37100	0.44100	0
24/01/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.09100	0.07000	0
24/01/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.33600	0.40300	0
24/01/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.10600	0.08200	0
24/01/2011	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.17900	0.24600	0
24/01/2011	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.07800	0.05600	0
24/01/2011	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.14700	0.20900	0
24/01/2011	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.09600	0.06900	0
24/01/2011	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.11800	0.17500	0
24/01/2011	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.11700	0.08500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	CHF / R On 13-June-11			Foreign Exchange Future	7.54150	7.53530	0
24/01/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.57500	0.57200	0
24/01/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.08400	0.08700	0
24/01/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.53800	0.53500	0
24/01/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.09700	0.10000	0
24/01/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.50200	0.50000	0
24/01/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.11100	0.11500	0
24/01/2011	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.30600	0.30300	0
24/01/2011	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.07100	0.07400	0
24/01/2011	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.27000	0.26700	0
24/01/2011	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.08500	0.08800	0
24/01/2011	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.23600	0.23300	0
24/01/2011	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.10100	0.10400	0
24/01/2011	RAIN On 13-June-11			Foreign Exchange Future	14,166.60000	14,234.26000	0
24/01/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	666.60000	734.30000	0
24/01/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
24/01/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	666.60000	734.30000	0
24/01/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/01/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	666.60000	734.30000	0
24/01/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.10000	0
24/01/2011	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	380.70000	447.70000	0
24/01/2011	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
24/01/2011	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	380.70000	447.70000	0
24/01/2011	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/01/2011	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	380.70000	447.70000	0
24/01/2011	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
24/01/2011	YUAN/R On 13-June-11			Foreign Exchange Future	1.08950	1.09790	0
24/01/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.09670	0.10380	0
24/01/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00720	0.00590	0
24/01/2011	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.05930	0.06520	0
24/01/2011	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.01980	0.01730	0
24/01/2011	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.03430	0.03820	0
24/01/2011	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.04480	0.04030	0
Futures Open Interest							406,215.00
Options Open Interest							205,996.00
Total							612,211.00