



Currency Futures & Options Weekly Statistics

From: 21/03/2011 To: 22/03/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.23450	9.31150	0
22/03/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.52600	0.59600	0
22/03/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.13400	0.12200	5,000
22/03/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.46000	0.52700	0
22/03/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.16800	0.15300	10,000
22/03/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.39900	0.46300	0
22/03/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.20700	0.18900	10,000
22/03/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.60400	0.66900	0
22/03/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.29200	0.27300	0
22/03/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.59600	0.66100	0
22/03/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.29800	0.27900	1,000
22/03/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.57600	0.64100	0
22/03/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.31400	0.29500	0
22/03/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.16900	0.21400	500
22/03/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.22800	0.19300	0
22/03/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.54900	0.61300	0
22/03/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.33700	0.31700	0
22/03/2011	\$ / R On 13-June-11	7.10	C	Foreign Exchange Future	0.15200	0.19400	650
22/03/2011	\$ / R On 13-June-11	7.10	P	Foreign Exchange Future	0.26100	0.22300	0
22/03/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.12200	0.15800	2,190
22/03/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.33100	0.28700	0
22/03/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.11000	0.14300	500
22/03/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.36900	0.32200	0
22/03/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.33500	0.38200	0
22/03/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.44400	0.40900	0
22/03/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.31800	0.36300	0
22/03/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.47700	0.44000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.30200	0.34600	0
22/03/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.51100	0.47300	0
22/03/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.18500	0.22300	10,000
22/03/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.54300	0.49900	0
22/03/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.06500	0.08800	800
22/03/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.57400	0.51700	0
22/03/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.15300	0.18600	200
22/03/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.66100	0.61200	0
22/03/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.12000	0.14700	2,800
22/03/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.82800	0.77300	0
22/03/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.09500	0.11800	3,000
22/03/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.00300	0.94400	0
22/03/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.09000	0.11100	0
22/03/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.04800	0.98700	0
22/03/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.08600	0.10600	0
22/03/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.09400	1.03200	0
22/03/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.50200	1.57400	0
22/03/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.41800	1.41300	0
22/03/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.48600	1.55800	0
22/03/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.45200	1.44700	0
22/03/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.46900	1.54100	0
22/03/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.48500	1.48000	0
22/03/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	7.09250	7.17400	0
22/03/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.18827	0.24100	0
22/03/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.19727	0.17010	0
22/03/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.31787	0.37542	0
22/03/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.27537	0.25142	0
22/03/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.29357	0.34894	0
22/03/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.30107	0.27494	0
22/03/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.27454	0.32376	0
22/03/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.33204	0.29976	0
22/03/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.08868	0.11758	0
22/03/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.44768	0.39668	60
22/03/2011	£ / R On 19-December-11			Foreign Exchange Future	11.72310	11.70990	452
22/03/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.76300	0.75200	0
22/03/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.07500	0.08100	10
22/03/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.53900	0.54000	0
22/03/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.40500	0.41900	0
22/03/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.51400	0.51500	0
22/03/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.43000	0.44400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.48900	0.49100	0
22/03/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.45500	0.47000	0
22/03/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.65000	0.64700	0
22/03/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.52700	0.53700	0
22/03/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.62600	0.62300	0
22/03/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.55300	0.56300	0
22/03/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.60200	0.60000	0
22/03/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.57900	0.59000	0
22/03/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.18000	0.18800	0
22/03/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.54200	0.56700	0
22/03/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.16700	0.17500	0
22/03/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.57900	0.60400	0
22/03/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.15500	0.16300	0
22/03/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.61700	0.64200	0
22/03/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.14300	0.15200	0
22/03/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.65500	0.68100	100
22/03/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.29800	0.30500	0
22/03/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.81400	0.83400	200
22/03/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.42600	0.42700	0
22/03/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.90300	0.91700	250
22/03/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08770	0.08860	70
22/03/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01778	0.01869	0
22/03/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00008	0.00009	0
22/03/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01152	0.01243	0
22/03/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00012	0.00013	0
22/03/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00884	0.00975	0
22/03/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00114	0.00115	0
22/03/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00364	0.00439	0
22/03/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00224	0.00209	0
22/03/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00370	0.00434	0
22/03/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00600	0.00574	0
22/03/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00089	0.00121	0
22/03/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00949	0.00891	0
22/03/2011	€ / R On 19-December-11			Foreign Exchange Future	10.14010	10.21570	300
22/03/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.62500	0.69000	0
22/03/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.19700	0.18800	0
22/03/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.59200	0.65700	0
22/03/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.21400	0.20500	0
22/03/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.56100	0.62500	0
22/03/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.23300	0.22300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.69000	0.75500	0
22/03/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.30000	0.28900	0
22/03/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.66100	0.72500	0
22/03/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.32100	0.30900	0
22/03/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.63200	0.69600	0
22/03/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.34200	0.33000	0
22/03/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.91850	7.83420	0
22/03/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.56800	0.52000	0
22/03/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.13600	0.12900	0
22/03/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.51400	0.48700	0
22/03/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.13200	0.14600	0
22/03/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.48000	0.45400	0
22/03/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.14800	0.16300	0
22/03/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.20900	1.14900	0
22/03/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.54100	0.56500	0
22/03/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.18000	1.12100	0
22/03/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.56200	0.58700	0
22/03/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.15100	1.09400	0
22/03/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.58300	0.61000	0
22/03/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.21060	7.25550	0
22/03/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.33900	0.38100	0
22/03/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.06400	0.06200	0
22/03/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.30100	0.34200	0
22/03/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.07600	0.07300	0
22/03/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.26400	0.30500	0
22/03/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.08900	0.08600	0
22/03/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.23300	0.27100	0
22/03/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.22200	0.21600	0
22/03/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.21200	0.24500	0
22/03/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.25100	0.24000	0
22/03/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.19300	0.22400	0
22/03/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.28200	0.26900	0
22/03/2011	CHF / R On 19-September-11			Foreign Exchange Future	7.85670	7.93750	0
22/03/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.72400	0.79700	0
22/03/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.03600	0.03000	0
22/03/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.68000	0.75200	0
22/03/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.04200	0.03500	0
22/03/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.63600	0.70700	0
22/03/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.04800	0.04000	0
22/03/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.47300	0.52700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.21600	0.19000	0
22/03/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.44300	0.49600	0
22/03/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.23600	0.20900	0
22/03/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.41500	0.46700	0
22/03/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.25800	0.23000	0
22/03/2011	RAIN On 13-June-11			Foreign Exchange Future	14,121.42000	14,234.75000	0
22/03/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	621.40000	734.80000	0
22/03/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
22/03/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	621.40000	734.80000	0
22/03/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.10000	0
22/03/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	621.40000	734.70000	0
22/03/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
22/03/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.08830	1.09890	0
22/03/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.07460	0.08410	0
22/03/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00520	0.00470	0
22/03/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.06400	0.07290	0
22/03/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.02570	0.02400	0
22/03/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.04040	0.04730	0
22/03/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.05210	0.04840	0
22/03/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.02560	0.03070	0
22/03/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.08730	0.08180	0
Futures Open Interest							523,314.00
Options Open Interest							61,470.00
Total							584,784.00