



# Currency Futures & Options Weekly Statistics

From: 23/05/2011 To: 23/05/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.34530	9.24360	0
23/05/2011	\$ / R On 13-June-11	6.50	C	Foreign Exchange Future	0.54400	0.44800	3,000
23/05/2011	\$ / R On 13-June-11	6.50	P	Foreign Exchange Future	0.00500	0.01000	100
23/05/2011	\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.59800	0.51700	6,060
23/05/2011	\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.05800	0.07800	0
23/05/2011	\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.40100	0.31200	0
23/05/2011	\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.01200	0.02400	7,450
23/05/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.52000	0.44400	0
23/05/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.08000	0.10500	5,000
23/05/2011	\$ / R On 19-December-11	6.75	C	Foreign Exchange Future	0.62200	0.54900	5,925
23/05/2011	\$ / R On 19-December-11	6.75	P	Foreign Exchange Future	0.13300	0.16300	0
23/05/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.44700	0.37700	0
23/05/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.10700	0.13800	10,000
23/05/2011	\$ / R On 13-June-11	6.85	C	Foreign Exchange Future	0.22700	0.15500	0
23/05/2011	\$ / R On 13-June-11	6.85	P	Foreign Exchange Future	0.03800	0.06700	2,400
23/05/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.38000	0.31600	0
23/05/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.14000	0.17700	10,000
23/05/2011	\$ / R On 13-June-11	6.95	C	Foreign Exchange Future	0.15300	0.09500	100
23/05/2011	\$ / R On 13-June-11	6.95	P	Foreign Exchange Future	0.06400	0.10700	0
23/05/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.60000	0.53300	0
23/05/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.24200	0.27900	0
23/05/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.59100	0.52500	0
23/05/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.24700	0.28500	1,000
23/05/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.57000	0.50600	0
23/05/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.26200	0.30200	0
23/05/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.09200	0.06100	6,000
23/05/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.10300	0.17300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.54200	0.48000	0
23/05/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.28400	0.32600	0
23/05/2011	\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.26500	0.21800	6,060
23/05/2011	\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.22500	0.27900	0
23/05/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.76600	0.70200	13,000
23/05/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.33800	0.37800	0
23/05/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.73900	0.67600	0
23/05/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.36100	0.40200	0
23/05/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.71200	0.65200	0
23/05/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.38400	0.42800	0
23/05/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.68700	0.62800	11,000
23/05/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.40900	0.45400	0
23/05/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.29400	0.25700	0
23/05/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.40500	0.47100	0
23/05/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.27800	0.24200	0
23/05/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.43900	0.50600	0
23/05/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.14700	0.12300	10,000
23/05/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.45700	0.53400	0
23/05/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.01100	0.00700	800
23/05/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.47200	0.56900	0
23/05/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.11600	0.09700	200
23/05/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.57600	0.65800	0
23/05/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.08600	0.07200	2,800
23/05/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.74600	0.83300	0
23/05/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.06400	0.05500	3,000
23/05/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.92400	1.01600	0
23/05/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.06000	0.05100	0
23/05/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.97000	1.06200	0
23/05/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.05600	0.04800	0
23/05/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.01600	1.10900	0
23/05/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.55600	1.51100	0
23/05/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.36100	1.41700	0
23/05/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.53800	1.49300	0
23/05/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.39300	1.44900	0
23/05/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.52100	1.47600	0
23/05/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.42600	1.48200	0
23/05/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00600	0.00500	0
23/05/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.66600	2.76600	0
23/05/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	7.14040	7.03890	40
23/05/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.12090	0.07615	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.08190	0.13795	0
23/05/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.29129	0.23740	0
23/05/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.20089	0.24850	0
23/05/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.26505	0.21838	0
23/05/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.22465	0.27948	0
23/05/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.24045	0.20092	0
23/05/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.25005	0.31202	0
23/05/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.02186	0.01442	0
23/05/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.33286	0.42622	60
23/05/2011	£ / R On 19-December-11			Foreign Exchange Future	11.63890	11.52430	993
23/05/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.61300	0.51300	0
23/05/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.01600	0.02700	10
23/05/2011	£ / R On 19-September-11	11.00	C	Foreign Exchange Future	0.66300	0.58500	3,455
23/05/2011	£ / R On 19-September-11	11.00	P	Foreign Exchange Future	0.16700	0.20200	0
23/05/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.39400	0.34000	0
23/05/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.34800	0.40700	0
23/05/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.37000	0.32100	0
23/05/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.37400	0.43800	200
23/05/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.34900	0.30300	0
23/05/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.40300	0.47000	0
23/05/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.53300	0.47900	0
23/05/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.49400	0.55500	0
23/05/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.51000	0.46000	0
23/05/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.52100	0.58600	0
23/05/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.49000	0.44200	0
23/05/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.55100	0.61800	0
23/05/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.03300	0.02500	0
23/05/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.48600	0.58900	0
23/05/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.02800	0.02100	0
23/05/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.53100	0.63500	0
23/05/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.02400	0.01800	0
23/05/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.57700	0.68200	0
23/05/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.02000	0.01500	0
23/05/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.62300	0.72900	100
23/05/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.18400	0.15800	0
23/05/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.78800	0.87500	200
23/05/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.32800	0.29500	0
23/05/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.88900	0.97100	250
23/05/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08740	0.08630	11,717
23/05/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01746	0.01637	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00006	0.00007	0
23/05/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01110	0.01001	0
23/05/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00000	0.00001	0
23/05/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00808	0.00723	0
23/05/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00068	0.00093	0
23/05/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00213	0.00160	0
23/05/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00103	0.00160	0
23/05/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00270	0.00240	0
23/05/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00530	0.00610	0
23/05/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00006	0.00005	0
23/05/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00896	0.01005	0
23/05/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/05/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41260	11.41370	0
23/05/2011	€ / R On 19-December-11			Foreign Exchange Future	10.09170	10.03670	1,950
23/05/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.53100	0.49600	0
23/05/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.14700	0.16500	0
23/05/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.49800	0.46300	0
23/05/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.16400	0.18200	0
23/05/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.46500	0.43200	0
23/05/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.18100	0.20100	0
23/05/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.60400	0.57000	0
23/05/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.26200	0.28300	0
23/05/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.57400	0.54100	0
23/05/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.28200	0.30400	0
23/05/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.54600	0.51300	0
23/05/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.30400	0.32600	0
23/05/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.17400	0.16200	3,590
23/05/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.59000	0.63100	0
23/05/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.29220	8.27620	0
23/05/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.83200	0.80600	0
23/05/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.02200	0.02500	0
23/05/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.78700	0.76100	0
23/05/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.02700	0.03000	0
23/05/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.74200	0.71800	0
23/05/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.03200	0.03700	0
23/05/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.47000	1.45700	0
23/05/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.42800	0.43100	0
23/05/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.43200	1.41900	0
23/05/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.44000	0.44300	0
23/05/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.40300	1.39100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.46100	0.46500	0
23/05/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.26730	7.20110	0
23/05/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.34200	0.28300	0
23/05/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.00900	0.01700	0
23/05/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.29600	0.24000	0
23/05/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.01300	0.02400	0
23/05/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.25100	0.19800	0
23/05/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.01800	0.03200	0
23/05/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.22700	0.19300	0
23/05/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.16000	0.19200	0
23/05/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.19800	0.17200	0
23/05/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.18100	0.22100	0
23/05/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.17700	0.15300	0
23/05/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.21000	0.25200	0
23/05/2011	CHF / R On 19-September-11			Foreign Exchange Future	8.09100	8.02130	50
23/05/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.92100	0.85300	0
23/05/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.00100	0.00100	0
23/05/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.87100	0.80400	0
23/05/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.00100	0.00200	0
23/05/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.82100	0.75400	0
23/05/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.00100	0.00200	0
23/05/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.57500	0.52400	0
23/05/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.08400	0.10300	0
23/05/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.53800	0.48900	0
23/05/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.09700	0.11800	0
23/05/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.50200	0.45600	0
23/05/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.11100	0.13500	0
23/05/2011	RAIN On 13-June-11			Foreign Exchange Future	14,136.32000	14,003.73000	0
23/05/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	636.30000	503.70000	0
23/05/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
23/05/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	636.30000	503.70000	0
23/05/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
23/05/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	636.30000	503.70000	0
23/05/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
23/05/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.10170	1.08890	0
23/05/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.08250	0.06990	0
23/05/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00050	0.00070	0
23/05/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.06570	0.05690	0
23/05/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.01400	0.01800	0
23/05/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.03780	0.03230	0

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23/05/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.03610	0.04340	0
23/05/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.02160	0.01850	0
23/05/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.06990	0.07960	0
<b>Futures Open Interest</b>							<b>739,362.00</b>
<b>Options Open Interest</b>							<b>177,285.00</b>
<b>Total</b>							<b>916,647.00</b>