



Currency Futures & Options Monthly Statistics

From: 03/01/2011 To: 14/01/2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | \$ / R On 14 March 2011 | | | Foreign Exchange Future | 6.69090 | 6.70950 | 272,019 |
| 03/01/2011 | \$ / R On 14 March 2011 | 8.00 | C | Foreign Exchange Future | 0.00600 | 0.01000 | 29,607 |
| 03/01/2011 | \$ / R On 14 March 2011 | 8.05 | C | Foreign Exchange Future | 0.00600 | 0.00900 | 340 |
| 03/01/2011 | \$ / R On 14 March 2011 | 7.95 | C | Foreign Exchange Future | 0.00700 | 0.01000 | 0 |
| 03/01/2011 | \$ / R On 14 March 2011 | 8.50 | C | Foreign Exchange Future | 0.00300 | 0.00500 | 30,000 |
| 03/01/2011 | \$ / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 03/01/2011 | \$ / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.03100 | 0.03800 | 29,607 |
| 03/01/2011 | \$ / R On 14 March 2011 | 8.40 | C | Foreign Exchange Future | 0.00300 | 0.00500 | 3,000 |
| 03/01/2011 | \$ / R On 14 March 2011 | 7.50 | C | Foreign Exchange Future | 0.01900 | 0.02400 | 12,000 |
| 03/01/2011 | \$ / R On 14 March 2011 | 7.55 | C | Foreign Exchange Future | 0.01700 | 0.02200 | 871 |
| 03/01/2011 | \$ / R On 14 March 2011 | 7.60 | C | Foreign Exchange Future | 0.01500 | 0.02000 | 3,071 |
| 03/01/2011 | \$ / R On 14 March 2011 | 6.85 | C | Foreign Exchange Future | 0.10300 | 0.11400 | 3,000 |
| 03/01/2011 | \$ / R On 14 March 2011 | 7.35 | C | Foreign Exchange Future | 0.02700 | 0.03400 | 400 |
| 03/01/2011 | \$ / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.04000 | 0.04800 | 0 |
| 03/01/2011 | \$ / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.03500 | 0.04300 | 10,500 |
| 03/01/2011 | \$ / R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.05200 | 0.06100 | 4,780 |
| 03/01/2011 | \$ / R On 14 March 2011 | 7.40 | C | Foreign Exchange Future | 0.02400 | 0.03000 | 65 |
| 03/01/2011 | \$ / R On 14 March 2011 | 7.15 | C | Foreign Exchange Future | 0.04600 | 0.05400 | 500 |
| 03/01/2011 | \$ / R On 14 March 2011 | 7.35 | P | Foreign Exchange Future | 0.68600 | 0.67500 | 0 |
| 03/01/2011 | \$ / R On 14 March 2011 | 7.15 | P | Foreign Exchange Future | 0.50500 | 0.49500 | 0 |
| 03/01/2011 | \$ / R On 14 March 2011 | 7.40 | P | Foreign Exchange Future | 0.73300 | 0.72100 | 0 |
| 03/01/2011 | \$ / R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.46100 | 0.45200 | 3,000 |
| 03/01/2011 | \$ / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.54900 | 0.53900 | 2,571 |
| 03/01/2011 | \$ / R On 14 March 2011 | 6.85 | P | Foreign Exchange Future | 0.26200 | 0.25500 | 0 |
| 03/01/2011 | \$ / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.59400 | 0.58400 | 3,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | \$ / R On 14 March 2011 | 7.60 | P | Foreign Exchange Future | 0.92400 | 0.91100 | 0 |
| 03/01/2011 | \$ / R On 14 March 2011 | 7.55 | P | Foreign Exchange Future | 0.87600 | 0.86300 | 0 |
| 03/01/2011 | \$ / R On 14 March 2011 | 7.50 | P | Foreign Exchange Future | 0.82800 | 0.81500 | 0 |
| 03/01/2011 | \$ / R On 14 March 2011 | 8.40 | P | Foreign Exchange Future | 1.71200 | 1.69600 | 0 |
| 03/01/2011 | \$ / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.64000 | 0.62900 | 0 |
| 03/01/2011 | \$ / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 3.80900 | 3.79100 | 0 |
| 03/01/2011 | \$ / R On 14 March 2011 | 7.95 | P | Foreign Exchange Future | 1.26600 | 1.25100 | 0 |
| 03/01/2011 | \$ / R On 14 March 2011 | 8.50 | P | Foreign Exchange Future | 1.81200 | 1.79600 | 0 |
| 03/01/2011 | \$ / R On 14 March 2011 | 8.05 | P | Foreign Exchange Future | 1.36500 | 1.35000 | 0 |
| 03/01/2011 | \$ / R On 14 March 2011 | 8.00 | P | Foreign Exchange Future | 1.31500 | 1.30100 | 0 |
| 03/01/2011 | \$ / R On 13 June 2011 | | | Foreign Exchange Future | 6.77660 | 6.79590 | 60,002 |
| 03/01/2011 | \$ / R On 13 June 2011 | 7.45 | C | Foreign Exchange Future | 0.09800 | 0.10400 | 0 |
| 03/01/2011 | \$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.29600 | 0.31400 | 0 |
| 03/01/2011 | \$ / R On 13 June 2011 | 7.50 | C | Foreign Exchange Future | 0.09200 | 0.09800 | 300 |
| 03/01/2011 | \$ / R On 13 June 2011 | 7.40 | C | Foreign Exchange Future | 0.10500 | 0.11100 | 0 |
| 03/01/2011 | \$ / R On 13 June 2011 | 7.40 | P | Foreign Exchange Future | 0.72800 | 0.71500 | 0 |
| 03/01/2011 | \$ / R On 13 June 2011 | 7.50 | P | Foreign Exchange Future | 0.81500 | 0.80200 | 0 |
| 03/01/2011 | \$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.21900 | 0.21800 | 0 |
| 03/01/2011 | \$ / R On 13 June 2011 | 7.45 | P | Foreign Exchange Future | 0.77100 | 0.75800 | 0 |
| 03/01/2011 | \$ / R On 19 September 2011 | | | Foreign Exchange Future | 6.86740 | 6.88640 | 10,708 |
| 03/01/2011 | \$ / R On 19 September 2011 | 8.05 | C | Foreign Exchange Future | 0.10200 | 0.10600 | 0 |
| 03/01/2011 | \$ / R On 19 September 2011 | 8.10 | C | Foreign Exchange Future | 0.09800 | 0.10200 | 0 |
| 03/01/2011 | \$ / R On 19 September 2011 | 8.00 | C | Foreign Exchange Future | 0.10700 | 0.11100 | 0 |
| 03/01/2011 | \$ / R On 19 September 2011 | 8.00 | P | Foreign Exchange Future | 1.24000 | 1.22500 | 0 |
| 03/01/2011 | \$ / R On 19 September 2011 | 8.10 | P | Foreign Exchange Future | 1.33100 | 1.31600 | 0 |
| 03/01/2011 | \$ / R On 19 September 2011 | 8.05 | P | Foreign Exchange Future | 1.28500 | 1.27000 | 0 |
| 03/01/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 6.95380 | 6.97220 | 16 |
| 03/01/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.28400 | 0.29500 | 0 |
| 03/01/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.27200 | 0.28300 | 0 |
| 03/01/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.29700 | 0.30800 | 0 |
| 03/01/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.64300 | 0.63600 | 0 |
| 03/01/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.71800 | 0.71100 | 0 |
| 03/01/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.68000 | 0.67300 | 0 |
| 03/01/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 8.95030 | 8.96830 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.45300 | 1.46900 | 0 |
| 03/01/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.46800 | 1.48300 | 0 |
| 03/01/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.43800 | 1.45400 | 0 |
| 03/01/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.73800 | 1.73600 | 0 |
| 03/01/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.66800 | 1.66500 | 0 |
| 03/01/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.70300 | 1.70100 | 0 |
| 03/01/2011 | \$ / R MAXI On 14 March 2011 | | | Foreign Exchange Future | 6.69090 | 6.70950 | 125 |
| 03/01/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.06850 | 0.07818 | 0 |
| 03/01/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.05977 | 0.06899 | 0 |
| 03/01/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | C | Foreign Exchange Future | 0.07854 | 0.08869 | 0 |
| 03/01/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | P | Foreign Exchange Future | 0.33764 | 0.32919 | 0 |
| 03/01/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.41887 | 0.40949 | 0 |
| 03/01/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.37760 | 0.36868 | 0 |
| 03/01/2011 | \$ / R MAXI On 13 June 2011 | | | Foreign Exchange Future | 6.77660 | 6.79590 | 0 |
| 03/01/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.17114 | 0.18049 | 0 |
| 03/01/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.15905 | 0.16800 | 0 |
| 03/01/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | C | Foreign Exchange Future | 0.18429 | 0.19407 | 0 |
| 03/01/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | P | Foreign Exchange Future | 0.40769 | 0.39817 | 0 |
| 03/01/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.48245 | 0.47210 | 0 |
| 03/01/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.44454 | 0.43459 | 0 |
| 03/01/2011 | £ / R On 14 March 2011 | | | Foreign Exchange Future | 10.35190 | 10.39250 | 45,246 |
| 03/01/2011 | £ / R On 14 March 2011 | 11.80 | C | Foreign Exchange Future | 0.01100 | 0.01400 | 0 |
| 03/01/2011 | £ / R On 14 March 2011 | 12.00 | C | Foreign Exchange Future | 0.00800 | 0.00900 | 150 |
| 03/01/2011 | £ / R On 14 March 2011 | 11.85 | C | Foreign Exchange Future | 0.01000 | 0.01200 | 0 |
| 03/01/2011 | £ / R On 14 March 2011 | 11.75 | C | Foreign Exchange Future | 0.01200 | 0.01500 | 0 |
| 03/01/2011 | £ / R On 14 March 2011 | 11.45 | C | Foreign Exchange Future | 0.02300 | 0.02700 | 870 |
| 03/01/2011 | £ / R On 14 March 2011 | 12.55 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 870 |
| 03/01/2011 | £ / R On 14 March 2011 | 12.00 | P | Foreign Exchange Future | 1.65600 | 1.61700 | 0 |
| 03/01/2011 | £ / R On 14 March 2011 | 12.55 | P | Foreign Exchange Future | 2.20100 | 2.16100 | 0 |
| 03/01/2011 | £ / R On 14 March 2011 | 11.75 | P | Foreign Exchange Future | 1.41000 | 1.37300 | 0 |
| 03/01/2011 | £ / R On 14 March 2011 | 11.45 | P | Foreign Exchange Future | 1.12100 | 1.08500 | 0 |
| 03/01/2011 | £ / R On 14 March 2011 | 11.85 | P | Foreign Exchange Future | 1.50800 | 1.47000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | £ / R On 14 March 2011 | 11.80 | P | Foreign Exchange Future | 1.45900 | 1.42200 | 0 |
| 03/01/2011 | £ / R On 13 June 2011 | | | Foreign Exchange Future | 10.47460 | 10.51620 | 2,059 |
| 03/01/2011 | £ / R On 13 June 2011 | 11.85 | C | Foreign Exchange Future | 0.08100 | 0.08700 | 0 |
| 03/01/2011 | £ / R On 13 June 2011 | 11.90 | C | Foreign Exchange Future | 0.07700 | 0.08300 | 0 |
| 03/01/2011 | £ / R On 13 June 2011 | 11.80 | C | Foreign Exchange Future | 0.08500 | 0.09200 | 0 |
| 03/01/2011 | £ / R On 13 June 2011 | 11.80 | P | Foreign Exchange Future | 1.41000 | 1.37600 | 0 |
| 03/01/2011 | £ / R On 13 June 2011 | 11.90 | P | Foreign Exchange Future | 1.50200 | 1.46700 | 0 |
| 03/01/2011 | £ / R On 13 June 2011 | 11.85 | P | Foreign Exchange Future | 1.45600 | 1.42100 | 0 |
| 03/01/2011 | £ / R On 19 September 2011 | | | Foreign Exchange Future | 10.60260 | 10.64390 | 2,426 |
| 03/01/2011 | £ / R On 19 September 2011 | 11.50 | C | Foreign Exchange Future | 0.23300 | 0.24500 | 0 |
| 03/01/2011 | £ / R On 19 September 2011 | 11.55 | C | Foreign Exchange Future | 0.22400 | 0.23500 | 0 |
| 03/01/2011 | £ / R On 19 September 2011 | 11.45 | C | Foreign Exchange Future | 0.24300 | 0.25500 | 0 |
| 03/01/2011 | £ / R On 19 September 2011 | 11.45 | P | Foreign Exchange Future | 1.09000 | 1.06100 | 0 |
| 03/01/2011 | £ / R On 19 September 2011 | 11.55 | P | Foreign Exchange Future | 1.17100 | 1.14100 | 0 |
| 03/01/2011 | £ / R On 19 September 2011 | 11.50 | P | Foreign Exchange Future | 1.13000 | 1.10100 | 0 |
| 03/01/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 10.72150 | 10.76290 | 0 |
| 03/01/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.31700 | 0.32600 | 0 |
| 03/01/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.30700 | 0.31600 | 0 |
| 03/01/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.32700 | 0.33700 | 0 |
| 03/01/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 1.20600 | 1.17400 | 0 |
| 03/01/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 1.28600 | 1.25300 | 0 |
| 03/01/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 1.24600 | 1.21300 | 0 |
| 03/01/2011 | ¥ / R On 14 March 2011 | | | Foreign Exchange Future | 0.08210 | 0.08250 | 731 |
| 03/01/2011 | ¥ / R On 14 March 2011 | 0.09 | C | Foreign Exchange Future | 0.00114 | 0.00127 | 0 |
| 03/01/2011 | ¥ / R On 14 March 2011 | 0.10 | C | Foreign Exchange Future | 0.00022 | 0.00026 | 0 |
| 03/01/2011 | ¥ / R On 14 March 2011 | 0.08 | C | Foreign Exchange Future | 0.00573 | 0.00608 | 0 |
| 03/01/2011 | ¥ / R On 14 March 2011 | 0.08 | P | Foreign Exchange Future | 0.00063 | 0.00058 | 0 |
| 03/01/2011 | ¥ / R On 14 March 2011 | 0.10 | P | Foreign Exchange Future | 0.01512 | 0.01476 | 0 |
| 03/01/2011 | ¥ / R On 14 March 2011 | 0.09 | P | Foreign Exchange Future | 0.00604 | 0.00577 | 0 |
| 03/01/2011 | ¥ / R On 13 June 2011 | | | Foreign Exchange Future | 0.08320 | 0.08370 | 0 |
| 03/01/2011 | ¥ / R On 13 June 2011 | 0.09 | C | Foreign Exchange Future | 0.00341 | 0.00364 | 0 |
| 03/01/2011 | ¥ / R On 13 June 2011 | 0.08 | C | Foreign Exchange Future | 0.00903 | 0.00947 | 0 |
| 03/01/2011 | ¥ / R On 13 June 2011 | 0.10 | C | Foreign Exchange Future | 0.00130 | 0.00140 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | ¥ / R On 13 June 2011 | 0.10 | P | Foreign Exchange Future | 0.01310 | 0.01270 | 0 |
| 03/01/2011 | ¥ / R On 13 June 2011 | 0.08 | P | Foreign Exchange Future | 0.00083 | 0.00077 | 0 |
| 03/01/2011 | ¥ / R On 13 June 2011 | 0.09 | P | Foreign Exchange Future | 0.00521 | 0.00494 | 0 |
| 03/01/2011 | € / R On 14 March 2011 | | | Foreign Exchange Future | 8.90760 | 8.96400 | 18,024 |
| 03/01/2011 | € / R On 14 March 2011 | 9.80 | C | Foreign Exchange Future | 0.01600 | 0.02100 | 0 |
| 03/01/2011 | € / R On 14 March 2011 | 9.85 | C | Foreign Exchange Future | 0.01400 | 0.01800 | 0 |
| 03/01/2011 | € / R On 14 March 2011 | 9.75 | C | Foreign Exchange Future | 0.01800 | 0.02400 | 0 |
| 03/01/2011 | € / R On 14 March 2011 | 9.50 | C | Foreign Exchange Future | 0.03600 | 0.04500 | 10,429 |
| 03/01/2011 | € / R On 14 March 2011 | 10.40 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 14,937 |
| 03/01/2011 | € / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 4,508 |
| 03/01/2011 | € / R On 14 March 2011 | 10.10 | C | Foreign Exchange Future | 0.00800 | 0.01000 | 100 |
| 03/01/2011 | € / R On 14 March 2011 | 9.60 | C | Foreign Exchange Future | 0.02800 | 0.03500 | 0 |
| 03/01/2011 | € / R On 14 March 2011 | 9.60 | P | Foreign Exchange Future | 0.72000 | 0.67100 | 3,000 |
| 03/01/2011 | € / R On 14 March 2011 | 10.10 | P | Foreign Exchange Future | 1.20000 | 1.14600 | 0 |
| 03/01/2011 | € / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 1.59500 | 1.54000 | 0 |
| 03/01/2011 | € / R On 14 March 2011 | 10.40 | P | Foreign Exchange Future | 1.49600 | 1.44100 | 0 |
| 03/01/2011 | € / R On 14 March 2011 | 9.75 | P | Foreign Exchange Future | 0.86000 | 0.81000 | 0 |
| 03/01/2011 | € / R On 14 March 2011 | 9.50 | P | Foreign Exchange Future | 0.62800 | 0.58100 | 0 |
| 03/01/2011 | € / R On 14 March 2011 | 9.85 | P | Foreign Exchange Future | 0.95600 | 0.90400 | 0 |
| 03/01/2011 | € / R On 14 March 2011 | 9.80 | P | Foreign Exchange Future | 0.90800 | 0.85700 | 0 |
| 03/01/2011 | € / R On 13 June 2011 | | | Foreign Exchange Future | 9.01770 | 9.07550 | 5,855 |
| 03/01/2011 | € / R On 13 June 2011 | 9.80 | C | Foreign Exchange Future | 0.10600 | 0.11800 | 0 |
| 03/01/2011 | € / R On 13 June 2011 | 9.75 | C | Foreign Exchange Future | 0.11200 | 0.12500 | 0 |
| 03/01/2011 | € / R On 13 June 2011 | 9.85 | C | Foreign Exchange Future | 0.09900 | 0.11100 | 0 |
| 03/01/2011 | € / R On 13 June 2011 | 9.85 | P | Foreign Exchange Future | 0.93100 | 0.88600 | 0 |
| 03/01/2011 | € / R On 13 June 2011 | 9.75 | P | Foreign Exchange Future | 0.84400 | 0.80000 | 0 |
| 03/01/2011 | € / R On 13 June 2011 | 9.80 | P | Foreign Exchange Future | 0.88800 | 0.84300 | 0 |
| 03/01/2011 | € / R On 19 September 2011 | | | Foreign Exchange Future | 9.13420 | 9.19180 | 2,364 |
| 03/01/2011 | € / R On 19 September 2011 | 9.65 | C | Foreign Exchange Future | 0.22700 | 0.24600 | 0 |
| 03/01/2011 | € / R On 19 September 2011 | 9.70 | C | Foreign Exchange Future | 0.21600 | 0.23400 | 0 |
| 03/01/2011 | € / R On 19 September 2011 | 9.60 | C | Foreign Exchange Future | 0.23800 | 0.25800 | 0 |
| 03/01/2011 | € / R On 19 September 2011 | 9.60 | P | Foreign Exchange Future | 0.70400 | 0.66600 | 0 |
| 03/01/2011 | € / R On 19 September 2011 | 9.70 | P | Foreign Exchange Future | 0.78200 | 0.74200 | 0 |

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|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | € / R On 19 September 2011 | 9.65 | P | Foreign Exchange Future | 0.74300 | 0.70400 | 0 |
| 03/01/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 9.24580 | 9.30270 | 0 |
| 03/01/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 0.29800 | 0.31800 | 0 |
| 03/01/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 0.31000 | 0.33100 | 0 |
| 03/01/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 0.28700 | 0.30600 | 0 |
| 03/01/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.89100 | 0.85300 | 0 |
| 03/01/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.81400 | 0.77800 | 0 |
| 03/01/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.85200 | 0.81500 | 0 |
| 03/01/2011 | AU\$ / R On 14 March 2011 | | | Foreign Exchange Future | 6.75510 | 6.77410 | 7,963 |
| 03/01/2011 | AU\$ / R On 14 March 2011 | 6.70 | C | Foreign Exchange Future | 0.15100 | 0.16400 | 0 |
| 03/01/2011 | AU\$ / R On 14 March 2011 | 6.75 | C | Foreign Exchange Future | 0.11900 | 0.13200 | 0 |
| 03/01/2011 | AU\$ / R On 14 March 2011 | 6.65 | C | Foreign Exchange Future | 0.18500 | 0.20000 | 0 |
| 03/01/2011 | AU\$ / R On 14 March 2011 | 6.65 | P | Foreign Exchange Future | 0.08000 | 0.07600 | 0 |
| 03/01/2011 | AU\$ / R On 14 March 2011 | 6.75 | P | Foreign Exchange Future | 0.11400 | 0.10800 | 0 |
| 03/01/2011 | AU\$ / R On 14 March 2011 | 6.70 | P | Foreign Exchange Future | 0.09600 | 0.09000 | 0 |
| 03/01/2011 | AU\$ / R On 13 June 2011 | | | Foreign Exchange Future | 6.76130 | 6.78090 | 925 |
| 03/01/2011 | AU\$ / R On 13 June 2011 | 6.65 | C | Foreign Exchange Future | 0.25700 | 0.27600 | 0 |
| 03/01/2011 | AU\$ / R On 13 June 2011 | 6.60 | C | Foreign Exchange Future | 0.29100 | 0.31100 | 0 |
| 03/01/2011 | AU\$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.22400 | 0.24200 | 0 |
| 03/01/2011 | AU\$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.16300 | 0.16100 | 0 |
| 03/01/2011 | AU\$ / R On 13 June 2011 | 6.60 | P | Foreign Exchange Future | 0.13000 | 0.13000 | 0 |
| 03/01/2011 | AU\$ / R On 13 June 2011 | 6.65 | P | Foreign Exchange Future | 0.14600 | 0.14500 | 0 |
| 03/01/2011 | AU\$ / R On 19 September 2011 | | | Foreign Exchange Future | 6.76360 | 6.78300 | 5,790 |
| 03/01/2011 | AU\$ / R On 19 September 2011 | 6.65 | C | Foreign Exchange Future | 0.31100 | 0.32900 | 0 |
| 03/01/2011 | AU\$ / R On 19 September 2011 | 6.60 | C | Foreign Exchange Future | 0.34400 | 0.36300 | 0 |
| 03/01/2011 | AU\$ / R On 19 September 2011 | 6.70 | C | Foreign Exchange Future | 0.27800 | 0.29700 | 0 |
| 03/01/2011 | AU\$ / R On 19 September 2011 | 6.70 | P | Foreign Exchange Future | 0.21400 | 0.21400 | 0 |
| 03/01/2011 | AU\$ / R On 19 September 2011 | 6.60 | P | Foreign Exchange Future | 0.18000 | 0.18000 | 0 |
| 03/01/2011 | AU\$ / R On 19 September 2011 | 6.65 | P | Foreign Exchange Future | 0.19700 | 0.19600 | 0 |
| 03/01/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 7.58970 | 7.59430 | 0 |
| 03/01/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 0.99300 | 0.99700 | 0 |
| 03/01/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 0.97200 | 0.97700 | 0 |
| 03/01/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.01500 | 1.01900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 03/01/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.67500 | 0.67500 | 0 |
| 03/01/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.73200 | 0.73300 | 0 |
| 03/01/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.70300 | 0.70300 | 0 |
| 03/01/2011 | CAD/ R On 14 March 2011 | | | Foreign Exchange Future | 6.74560 | 6.77840 | 1,991 |
| 03/01/2011 | CAD/ R On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.02900 | 0.03600 | 0 |
| 03/01/2011 | CAD/ R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.02300 | 0.02900 | 0 |
| 03/01/2011 | CAD/ R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.03600 | 0.04400 | 0 |
| 03/01/2011 | CAD/ R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.29000 | 0.26600 | 0 |
| 03/01/2011 | CAD/ R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.37700 | 0.35100 | 0 |
| 03/01/2011 | CAD/ R On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.33300 | 0.30800 | 0 |
| 03/01/2011 | CAD/ R On 13 June 2011 | | | Foreign Exchange Future | 6.81400 | 6.84800 | 0 |
| 03/01/2011 | CAD/ R On 13 June 2011 | 6.90 | C | Foreign Exchange Future | 0.15700 | 0.17800 | 0 |
| 03/01/2011 | CAD/ R On 13 June 2011 | 6.95 | C | Foreign Exchange Future | 0.14000 | 0.16000 | 0 |
| 03/01/2011 | CAD/ R On 13 June 2011 | 6.85 | C | Foreign Exchange Future | 0.17700 | 0.19900 | 0 |
| 03/01/2011 | CAD/ R On 13 June 2011 | 6.85 | P | Foreign Exchange Future | 0.21300 | 0.20100 | 0 |
| 03/01/2011 | CAD/ R On 13 June 2011 | 6.95 | P | Foreign Exchange Future | 0.27600 | 0.26200 | 0 |
| 03/01/2011 | CAD/ R On 13 June 2011 | 6.90 | P | Foreign Exchange Future | 0.24300 | 0.23000 | 0 |
| 03/01/2011 | CHF / R On 14 March 2011 | | | Foreign Exchange Future | 7.14400 | 7.16650 | 40 |
| 03/01/2011 | CHF / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.13800 | 0.15200 | 0 |
| 03/01/2011 | CHF / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.15600 | 0.17100 | 0 |
| 03/01/2011 | CHF / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.12100 | 0.13400 | 0 |
| 03/01/2011 | CHF / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.27700 | 0.26800 | 0 |
| 03/01/2011 | CHF / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.21200 | 0.20500 | 0 |
| 03/01/2011 | CHF / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.24400 | 0.23600 | 0 |
| 03/01/2011 | CHF / R On 13 June 2011 | | | Foreign Exchange Future | 7.24410 | 7.26780 | 0 |
| 03/01/2011 | CHF / R On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.35800 | 0.37400 | 0 |
| 03/01/2011 | CHF / R On 13 June 2011 | 7.15 | C | Foreign Exchange Future | 0.33100 | 0.34700 | 0 |
| 03/01/2011 | CHF / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.38600 | 0.40300 | 0 |
| 03/01/2011 | CHF / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.19200 | 0.18500 | 0 |
| 03/01/2011 | CHF / R On 13 June 2011 | 7.15 | P | Foreign Exchange Future | 0.23700 | 0.22900 | 0 |
| 03/01/2011 | CHF / R On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.21400 | 0.20600 | 0 |
| 03/01/2011 | RAIN On 14 March 2011 | | | Foreign Exchange Future | 13,074.32000 | 13,133.60000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 03/01/2011 | RAIN On 14 March 2011 | 13600.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 03/01/2011 | RAIN On 14 March 2011 | 13600.01 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 03/01/2011 | RAIN On 14 March 2011 | 13599.99 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 03/01/2011 | RAIN On 14 March 2011 | 13599.99 | P | Foreign Exchange Future | 525.70000 | 466.40000 | 0 |
| 03/01/2011 | RAIN On 14 March 2011 | 13600.01 | P | Foreign Exchange Future | 525.70000 | 466.40000 | 0 |
| 03/01/2011 | RAIN On 14 March 2011 | 13600.00 | P | Foreign Exchange Future | 525.70000 | 466.40000 | 0 |
| 03/01/2011 | RAIN On 13 June 2011 | | | Foreign Exchange Future | 13,243.56000 | 13,306.89000 | 0 |
| 03/01/2011 | RAIN On 13 June 2011 | 13500.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 03/01/2011 | RAIN On 13 June 2011 | 13500.01 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 03/01/2011 | RAIN On 13 June 2011 | 13499.99 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 03/01/2011 | RAIN On 13 June 2011 | 13499.99 | P | Foreign Exchange Future | 256.40000 | 193.10000 | 0 |
| 03/01/2011 | RAIN On 13 June 2011 | 13500.01 | P | Foreign Exchange Future | 256.50000 | 193.10000 | 0 |
| 03/01/2011 | RAIN On 13 June 2011 | 13500.00 | P | Foreign Exchange Future | 256.40000 | 193.10000 | 0 |
| 03/01/2011 | YUAN/R On 14 March 2011 | | | Foreign Exchange Future | 1.01510 | 1.01770 | 0 |
| 03/01/2011 | YUAN/R On 14 March 2011 | 1.05 | C | Foreign Exchange Future | 0.01150 | 0.01280 | 0 |
| 03/01/2011 | YUAN/R On 14 March 2011 | 1.00 | C | Foreign Exchange Future | 0.03120 | 0.03330 | 0 |
| 03/01/2011 | YUAN/R On 14 March 2011 | 1.10 | C | Foreign Exchange Future | 0.00460 | 0.00530 | 0 |
| 03/01/2011 | YUAN/R On 14 March 2011 | 1.10 | P | Foreign Exchange Future | 0.08950 | 0.08760 | 0 |
| 03/01/2011 | YUAN/R On 14 March 2011 | 1.00 | P | Foreign Exchange Future | 0.01610 | 0.01560 | 0 |
| 03/01/2011 | YUAN/R On 14 March 2011 | 1.05 | P | Foreign Exchange Future | 0.04640 | 0.04510 | 0 |
| 03/01/2011 | YUAN/R On 13 June 2011 | | | Foreign Exchange Future | 1.02950 | 1.03240 | 0 |
| 03/01/2011 | YUAN/R On 13 June 2011 | 1.05 | C | Foreign Exchange Future | 0.03060 | 0.03230 | 0 |
| 03/01/2011 | YUAN/R On 13 June 2011 | 1.00 | C | Foreign Exchange Future | 0.05320 | 0.05560 | 0 |
| 03/01/2011 | YUAN/R On 13 June 2011 | 1.10 | C | Foreign Exchange Future | 0.01810 | 0.01930 | 0 |
| 03/01/2011 | YUAN/R On 13 June 2011 | 1.10 | P | Foreign Exchange Future | 0.08860 | 0.08690 | 0 |
| 03/01/2011 | YUAN/R On 13 June 2011 | 1.00 | P | Foreign Exchange Future | 0.02370 | 0.02320 | 0 |
| 03/01/2011 | YUAN/R On 13 June 2011 | 1.05 | P | Foreign Exchange Future | 0.05110 | 0.04990 | 0 |
| 04/01/2011 | \$ / R On 14 March 2011 | | | Foreign Exchange Future | 6.76520 | 6.69090 | 272,259 |
| 04/01/2011 | \$ / R On 14 March 2011 | 8.00 | C | Foreign Exchange Future | 0.00800 | 0.00600 | 29,607 |
| 04/01/2011 | \$ / R On 14 March 2011 | 8.05 | C | Foreign Exchange Future | 0.00700 | 0.00600 | 340 |
| 04/01/2011 | \$ / R On 14 March 2011 | 7.95 | C | Foreign Exchange Future | 0.00900 | 0.00700 | 0 |
| 04/01/2011 | \$ / R On 14 March 2011 | 6.85 | C | Foreign Exchange Future | 0.12800 | 0.10300 | 3,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2011 | \$ / R On 14 March 2011 | 7.15 | C | Foreign Exchange Future | 0.05700 | 0.04600 | 500 |
| 04/01/2011 | \$ / R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.06600 | 0.05200 | 4,780 |
| 04/01/2011 | \$ / R On 14 March 2011 | 7.40 | C | Foreign Exchange Future | 0.03000 | 0.02400 | 65 |
| 04/01/2011 | \$ / R On 14 March 2011 | 7.35 | C | Foreign Exchange Future | 0.03400 | 0.02700 | 400 |
| 04/01/2011 | \$ / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.05000 | 0.04000 | 0 |
| 04/01/2011 | \$ / R On 14 March 2011 | 8.50 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 30,000 |
| 04/01/2011 | \$ / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 04/01/2011 | \$ / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.03900 | 0.03100 | 29,607 |
| 04/01/2011 | \$ / R On 14 March 2011 | 8.40 | C | Foreign Exchange Future | 0.00400 | 0.00300 | 3,000 |
| 04/01/2011 | \$ / R On 14 March 2011 | 7.50 | C | Foreign Exchange Future | 0.02400 | 0.01900 | 12,000 |
| 04/01/2011 | \$ / R On 14 March 2011 | 7.55 | C | Foreign Exchange Future | 0.02100 | 0.01700 | 871 |
| 04/01/2011 | \$ / R On 14 March 2011 | 7.60 | C | Foreign Exchange Future | 0.01900 | 0.01500 | 3,071 |
| 04/01/2011 | \$ / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.04400 | 0.03500 | 10,500 |
| 04/01/2011 | \$ / R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.40100 | 0.46100 | 3,000 |
| 04/01/2011 | \$ / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.52900 | 0.59400 | 3,000 |
| 04/01/2011 | \$ / R On 14 March 2011 | 7.60 | P | Foreign Exchange Future | 0.85400 | 0.92400 | 0 |
| 04/01/2011 | \$ / R On 14 March 2011 | 7.55 | P | Foreign Exchange Future | 0.80600 | 0.87600 | 0 |
| 04/01/2011 | \$ / R On 14 March 2011 | 7.50 | P | Foreign Exchange Future | 0.75900 | 0.82800 | 0 |
| 04/01/2011 | \$ / R On 14 March 2011 | 8.40 | P | Foreign Exchange Future | 1.63900 | 1.71200 | 0 |
| 04/01/2011 | \$ / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.57400 | 0.64000 | 0 |
| 04/01/2011 | \$ / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 3.73500 | 3.80900 | 0 |
| 04/01/2011 | \$ / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.48500 | 0.54900 | 2,571 |
| 04/01/2011 | \$ / R On 14 March 2011 | 6.85 | P | Foreign Exchange Future | 0.21300 | 0.26200 | 0 |
| 04/01/2011 | \$ / R On 14 March 2011 | 7.15 | P | Foreign Exchange Future | 0.44200 | 0.50500 | 0 |
| 04/01/2011 | \$ / R On 14 March 2011 | 7.40 | P | Foreign Exchange Future | 0.66500 | 0.73300 | 0 |
| 04/01/2011 | \$ / R On 14 March 2011 | 7.35 | P | Foreign Exchange Future | 0.61900 | 0.68600 | 0 |
| 04/01/2011 | \$ / R On 14 March 2011 | 7.95 | P | Foreign Exchange Future | 1.19400 | 1.26600 | 0 |
| 04/01/2011 | \$ / R On 14 March 2011 | 8.50 | P | Foreign Exchange Future | 1.73800 | 1.81200 | 0 |
| 04/01/2011 | \$ / R On 14 March 2011 | 8.05 | P | Foreign Exchange Future | 1.29200 | 1.36500 | 0 |
| 04/01/2011 | \$ / R On 14 March 2011 | 8.00 | P | Foreign Exchange Future | 1.24300 | 1.31500 | 0 |
| 04/01/2011 | \$ / R On 13 June 2011 | | | Foreign Exchange Future | 6.84400 | 6.77660 | 61,503 |
| 04/01/2011 | \$ / R On 13 June 2011 | 7.45 | C | Foreign Exchange Future | 0.10800 | 0.09800 | 0 |
| 04/01/2011 | \$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.33900 | 0.29600 | 0 |
| 04/01/2011 | \$ / R On 13 June 2011 | 7.50 | C | Foreign Exchange Future | 0.10100 | 0.09200 | 300 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2011 | \$ / R On 13 June 2011 | 7.40 | C | Foreign Exchange Future | 0.11500 | 0.10500 | 0 |
| 04/01/2011 | \$ / R On 13 June 2011 | 7.40 | P | Foreign Exchange Future | 0.67100 | 0.72800 | 0 |
| 04/01/2011 | \$ / R On 13 June 2011 | 7.50 | P | Foreign Exchange Future | 0.75700 | 0.81500 | 0 |
| 04/01/2011 | \$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.19500 | 0.21900 | 0 |
| 04/01/2011 | \$ / R On 13 June 2011 | 7.45 | P | Foreign Exchange Future | 0.71400 | 0.77100 | 0 |
| 04/01/2011 | \$ / R On 19 September 2011 | | | Foreign Exchange Future | 6.94630 | 6.86740 | 11,728 |
| 04/01/2011 | \$ / R On 19 September 2011 | 8.05 | C | Foreign Exchange Future | 0.11000 | 0.10200 | 0 |
| 04/01/2011 | \$ / R On 19 September 2011 | 8.10 | C | Foreign Exchange Future | 0.10500 | 0.09800 | 0 |
| 04/01/2011 | \$ / R On 19 September 2011 | 8.00 | C | Foreign Exchange Future | 0.11500 | 0.10700 | 0 |
| 04/01/2011 | \$ / R On 19 September 2011 | 8.00 | P | Foreign Exchange Future | 1.16900 | 1.24000 | 0 |
| 04/01/2011 | \$ / R On 19 September 2011 | 8.10 | P | Foreign Exchange Future | 1.25900 | 1.33100 | 0 |
| 04/01/2011 | \$ / R On 19 September 2011 | 8.05 | P | Foreign Exchange Future | 1.21400 | 1.28500 | 0 |
| 04/01/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.03580 | 6.95380 | 16 |
| 04/01/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.31100 | 0.28400 | 0 |
| 04/01/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.29700 | 0.27200 | 0 |
| 04/01/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.32500 | 0.29700 | 0 |
| 04/01/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.58900 | 0.64300 | 0 |
| 04/01/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.66100 | 0.71800 | 0 |
| 04/01/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.62500 | 0.68000 | 0 |
| 04/01/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.03000 | 8.95030 | 0 |
| 04/01/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.49000 | 1.45300 | 0 |
| 04/01/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.47400 | 1.43800 | 0 |
| 04/01/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.50500 | 1.46800 | 0 |
| 04/01/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.62500 | 1.66800 | 0 |
| 04/01/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.69400 | 1.73800 | 0 |
| 04/01/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.66000 | 1.70300 | 0 |
| 04/01/2011 | \$ / R MAXI On 14 March 2011 | | | Foreign Exchange Future | 6.76520 | 6.69090 | 125 |
| 04/01/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.08572 | 0.06850 | 0 |
| 04/01/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.07496 | 0.05977 | 0 |
| 04/01/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | C | Foreign Exchange Future | 0.09805 | 0.07854 | 0 |
| 04/01/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | P | Foreign Exchange Future | 0.28285 | 0.33764 | 0 |
| 04/01/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.35976 | 0.41887 | 0 |
| 04/01/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.32052 | 0.37760 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2011 | \$ / R MAXI On 13 June 2011 | | | Foreign Exchange Future | 6.84400 | 6.77660 | 0 |
| 04/01/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.19020 | 0.17114 | 0 |
| 04/01/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.17660 | 0.15905 | 0 |
| 04/01/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | C | Foreign Exchange Future | 0.20497 | 0.18429 | 0 |
| 04/01/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | P | Foreign Exchange Future | 0.36097 | 0.40769 | 0 |
| 04/01/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.43260 | 0.48245 | 0 |
| 04/01/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.39620 | 0.44454 | 0 |
| 04/01/2011 | £ / R On 14 March 2011 | | | Foreign Exchange Future | 10.54540 | 10.35190 | 39,343 |
| 04/01/2011 | £ / R On 14 March 2011 | 11.80 | C | Foreign Exchange Future | 0.01700 | 0.01100 | 0 |
| 04/01/2011 | £ / R On 14 March 2011 | 11.85 | C | Foreign Exchange Future | 0.01600 | 0.01000 | 0 |
| 04/01/2011 | £ / R On 14 March 2011 | 11.75 | C | Foreign Exchange Future | 0.01900 | 0.01200 | 0 |
| 04/01/2011 | £ / R On 14 March 2011 | 11.45 | C | Foreign Exchange Future | 0.03600 | 0.02300 | 870 |
| 04/01/2011 | £ / R On 14 March 2011 | 12.55 | C | Foreign Exchange Future | 0.00400 | 0.00300 | 870 |
| 04/01/2011 | £ / R On 14 March 2011 | 12.00 | C | Foreign Exchange Future | 0.01200 | 0.00800 | 150 |
| 04/01/2011 | £ / R On 14 March 2011 | 12.00 | P | Foreign Exchange Future | 1.46700 | 1.65600 | 0 |
| 04/01/2011 | £ / R On 14 March 2011 | 12.55 | P | Foreign Exchange Future | 2.00900 | 2.20100 | 0 |
| 04/01/2011 | £ / R On 14 March 2011 | 11.75 | P | Foreign Exchange Future | 1.22400 | 1.41000 | 0 |
| 04/01/2011 | £ / R On 14 March 2011 | 11.45 | P | Foreign Exchange Future | 0.94100 | 1.12100 | 0 |
| 04/01/2011 | £ / R On 14 March 2011 | 11.85 | P | Foreign Exchange Future | 1.32100 | 1.50800 | 0 |
| 04/01/2011 | £ / R On 14 March 2011 | 11.80 | P | Foreign Exchange Future | 1.27200 | 1.45900 | 0 |
| 04/01/2011 | £ / R On 13 June 2011 | | | Foreign Exchange Future | 10.65810 | 10.47460 | 2,059 |
| 04/01/2011 | £ / R On 13 June 2011 | 11.85 | C | Foreign Exchange Future | 0.10100 | 0.08100 | 0 |
| 04/01/2011 | £ / R On 13 June 2011 | 11.90 | C | Foreign Exchange Future | 0.09600 | 0.07700 | 0 |
| 04/01/2011 | £ / R On 13 June 2011 | 11.80 | C | Foreign Exchange Future | 0.10700 | 0.08500 | 0 |
| 04/01/2011 | £ / R On 13 June 2011 | 11.80 | P | Foreign Exchange Future | 1.24900 | 1.41000 | 0 |
| 04/01/2011 | £ / R On 13 June 2011 | 11.90 | P | Foreign Exchange Future | 1.33800 | 1.50200 | 0 |
| 04/01/2011 | £ / R On 13 June 2011 | 11.85 | P | Foreign Exchange Future | 1.29300 | 1.45600 | 0 |
| 04/01/2011 | £ / R On 19 September 2011 | | | Foreign Exchange Future | 10.80300 | 10.60260 | 2,426 |
| 04/01/2011 | £ / R On 19 September 2011 | 11.50 | C | Foreign Exchange Future | 0.28200 | 0.23300 | 0 |
| 04/01/2011 | £ / R On 19 September 2011 | 11.55 | C | Foreign Exchange Future | 0.27100 | 0.22400 | 0 |
| 04/01/2011 | £ / R On 19 September 2011 | 11.45 | C | Foreign Exchange Future | 0.29300 | 0.24300 | 0 |
| 04/01/2011 | £ / R On 19 September 2011 | 11.45 | P | Foreign Exchange Future | 0.94000 | 1.09000 | 0 |
| 04/01/2011 | £ / R On 19 September 2011 | 11.55 | P | Foreign Exchange Future | 1.01800 | 1.17100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2011 | £ / R On 19 September 2011 | 11.50 | P | Foreign Exchange Future | 0.97900 | 1.13000 | 0 |
| 04/01/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 10.92570 | 10.72150 | 0 |
| 04/01/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.36800 | 0.31700 | 0 |
| 04/01/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.35700 | 0.30700 | 0 |
| 04/01/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.38100 | 0.32700 | 0 |
| 04/01/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 1.05500 | 1.20600 | 0 |
| 04/01/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 1.13100 | 1.28600 | 0 |
| 04/01/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 1.09200 | 1.24600 | 0 |
| 04/01/2011 | ¥ / R On 14 March 2011 | | | Foreign Exchange Future | 0.08240 | 0.08210 | 731 |
| 04/01/2011 | ¥ / R On 14 March 2011 | 0.09 | C | Foreign Exchange Future | 0.00119 | 0.00114 | 0 |
| 04/01/2011 | ¥ / R On 14 March 2011 | 0.10 | C | Foreign Exchange Future | 0.00023 | 0.00022 | 0 |
| 04/01/2011 | ¥ / R On 14 March 2011 | 0.08 | C | Foreign Exchange Future | 0.00597 | 0.00573 | 0 |
| 04/01/2011 | ¥ / R On 14 March 2011 | 0.08 | P | Foreign Exchange Future | 0.00057 | 0.00063 | 0 |
| 04/01/2011 | ¥ / R On 14 March 2011 | 0.10 | P | Foreign Exchange Future | 0.01483 | 0.01512 | 0 |
| 04/01/2011 | ¥ / R On 14 March 2011 | 0.09 | P | Foreign Exchange Future | 0.00579 | 0.00604 | 0 |
| 04/01/2011 | ¥ / R On 13 June 2011 | | | Foreign Exchange Future | 0.08340 | 0.08320 | 0 |
| 04/01/2011 | ¥ / R On 13 June 2011 | 0.09 | C | Foreign Exchange Future | 0.00346 | 0.00341 | 0 |
| 04/01/2011 | ¥ / R On 13 June 2011 | 0.08 | C | Foreign Exchange Future | 0.00919 | 0.00903 | 0 |
| 04/01/2011 | ¥ / R On 13 June 2011 | 0.10 | C | Foreign Exchange Future | 0.00131 | 0.00130 | 0 |
| 04/01/2011 | ¥ / R On 13 June 2011 | 0.10 | P | Foreign Exchange Future | 0.01291 | 0.01310 | 0 |
| 04/01/2011 | ¥ / R On 13 June 2011 | 0.08 | P | Foreign Exchange Future | 0.00079 | 0.00083 | 0 |
| 04/01/2011 | ¥ / R On 13 June 2011 | 0.09 | P | Foreign Exchange Future | 0.00506 | 0.00521 | 0 |
| 04/01/2011 | € / R On 14 March 2011 | | | Foreign Exchange Future | 9.04440 | 8.90760 | 18,026 |
| 04/01/2011 | € / R On 14 March 2011 | 9.80 | C | Foreign Exchange Future | 0.02400 | 0.01600 | 0 |
| 04/01/2011 | € / R On 14 March 2011 | 9.85 | C | Foreign Exchange Future | 0.02100 | 0.01400 | 0 |
| 04/01/2011 | € / R On 14 March 2011 | 9.75 | C | Foreign Exchange Future | 0.02800 | 0.01800 | 0 |
| 04/01/2011 | € / R On 14 March 2011 | 9.50 | C | Foreign Exchange Future | 0.05400 | 0.03600 | 10,429 |
| 04/01/2011 | € / R On 14 March 2011 | 10.40 | C | Foreign Exchange Future | 0.00500 | 0.00400 | 14,937 |
| 04/01/2011 | € / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00400 | 0.00300 | 4,508 |
| 04/01/2011 | € / R On 14 March 2011 | 10.10 | C | Foreign Exchange Future | 0.01100 | 0.00800 | 100 |
| 04/01/2011 | € / R On 14 March 2011 | 9.60 | C | Foreign Exchange Future | 0.04100 | 0.02800 | 0 |
| 04/01/2011 | € / R On 14 March 2011 | 9.60 | P | Foreign Exchange Future | 0.59700 | 0.72000 | 3,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2011 | € / R On 14 March 2011 | 10.10 | P | Foreign Exchange Future | 1.06700 | 1.20000 | 0 |
| 04/01/2011 | € / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 1.46000 | 1.59500 | 0 |
| 04/01/2011 | € / R On 14 March 2011 | 10.40 | P | Foreign Exchange Future | 1.36100 | 1.49600 | 0 |
| 04/01/2011 | € / R On 14 March 2011 | 9.75 | P | Foreign Exchange Future | 0.73400 | 0.86000 | 0 |
| 04/01/2011 | € / R On 14 March 2011 | 9.50 | P | Foreign Exchange Future | 0.51000 | 0.62800 | 0 |
| 04/01/2011 | € / R On 14 March 2011 | 9.85 | P | Foreign Exchange Future | 0.82700 | 0.95600 | 0 |
| 04/01/2011 | € / R On 14 March 2011 | 9.80 | P | Foreign Exchange Future | 0.78000 | 0.90800 | 0 |
| 04/01/2011 | € / R On 13 June 2011 | | | Foreign Exchange Future | 9.14450 | 9.01770 | 5,855 |
| 04/01/2011 | € / R On 13 June 2011 | 9.80 | C | Foreign Exchange Future | 0.12400 | 0.10600 | 0 |
| 04/01/2011 | € / R On 13 June 2011 | 9.85 | C | Foreign Exchange Future | 0.11700 | 0.09900 | 0 |
| 04/01/2011 | € / R On 13 June 2011 | 9.75 | C | Foreign Exchange Future | 0.13200 | 0.11200 | 0 |
| 04/01/2011 | € / R On 13 June 2011 | 9.75 | P | Foreign Exchange Future | 0.73800 | 0.84400 | 0 |
| 04/01/2011 | € / R On 13 June 2011 | 9.85 | P | Foreign Exchange Future | 0.82300 | 0.93100 | 0 |
| 04/01/2011 | € / R On 13 June 2011 | 9.80 | P | Foreign Exchange Future | 0.78000 | 0.88800 | 0 |
| 04/01/2011 | € / R On 19 September 2011 | | | Foreign Exchange Future | 9.27480 | 9.13420 | 2,364 |
| 04/01/2011 | € / R On 19 September 2011 | 9.65 | C | Foreign Exchange Future | 0.26600 | 0.22700 | 0 |
| 04/01/2011 | € / R On 19 September 2011 | 9.70 | C | Foreign Exchange Future | 0.25300 | 0.21600 | 0 |
| 04/01/2011 | € / R On 19 September 2011 | 9.60 | C | Foreign Exchange Future | 0.27900 | 0.23800 | 0 |
| 04/01/2011 | € / R On 19 September 2011 | 9.60 | P | Foreign Exchange Future | 0.60400 | 0.70400 | 0 |
| 04/01/2011 | € / R On 19 September 2011 | 9.70 | P | Foreign Exchange Future | 0.67800 | 0.78200 | 0 |
| 04/01/2011 | € / R On 19 September 2011 | 9.65 | P | Foreign Exchange Future | 0.64100 | 0.74300 | 0 |
| 04/01/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 9.38810 | 9.24580 | 0 |
| 04/01/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 0.34000 | 0.29800 | 0 |
| 04/01/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 0.35400 | 0.31000 | 0 |
| 04/01/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 0.32700 | 0.28700 | 0 |
| 04/01/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.78900 | 0.89100 | 0 |
| 04/01/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.71600 | 0.81400 | 0 |
| 04/01/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.75200 | 0.85200 | 0 |
| 04/01/2011 | AU\$ / R On 14 March 2011 | | | Foreign Exchange Future | 6.75540 | 6.75510 | 8,023 |
| 04/01/2011 | AU\$ / R On 14 March 2011 | 6.70 | C | Foreign Exchange Future | 0.15000 | 0.15100 | 0 |
| 04/01/2011 | AU\$ / R On 14 March 2011 | 6.75 | C | Foreign Exchange Future | 0.11900 | 0.11900 | 0 |
| 04/01/2011 | AU\$ / R On 14 March 2011 | 6.65 | C | Foreign Exchange Future | 0.18500 | 0.18500 | 0 |
| 04/01/2011 | AU\$ / R On 14 March 2011 | 6.65 | P | Foreign Exchange Future | 0.08000 | 0.08000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2011 | AU\$ / R On 14 March 2011 | 6.75 | P | Foreign Exchange Future | 0.11400 | 0.11400 | 0 |
| 04/01/2011 | AU\$ / R On 14 March 2011 | 6.70 | P | Foreign Exchange Future | 0.09500 | 0.09600 | 0 |
| 04/01/2011 | AU\$ / R On 13 June 2011 | | | Foreign Exchange Future | 6.75420 | 6.76130 | 875 |
| 04/01/2011 | AU\$ / R On 13 June 2011 | 6.65 | C | Foreign Exchange Future | 0.25200 | 0.25700 | 0 |
| 04/01/2011 | AU\$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.21900 | 0.22400 | 0 |
| 04/01/2011 | AU\$ / R On 13 June 2011 | 6.60 | C | Foreign Exchange Future | 0.28700 | 0.29100 | 0 |
| 04/01/2011 | AU\$ / R On 13 June 2011 | 6.60 | P | Foreign Exchange Future | 0.13300 | 0.13000 | 0 |
| 04/01/2011 | AU\$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.16500 | 0.16300 | 0 |
| 04/01/2011 | AU\$ / R On 13 June 2011 | 6.65 | P | Foreign Exchange Future | 0.14800 | 0.14600 | 0 |
| 04/01/2011 | AU\$ / R On 19 September 2011 | | | Foreign Exchange Future | 6.76770 | 6.76360 | 5,790 |
| 04/01/2011 | AU\$ / R On 19 September 2011 | 6.65 | C | Foreign Exchange Future | 0.31300 | 0.31100 | 0 |
| 04/01/2011 | AU\$ / R On 19 September 2011 | 6.70 | C | Foreign Exchange Future | 0.28000 | 0.27800 | 0 |
| 04/01/2011 | AU\$ / R On 19 September 2011 | 6.60 | C | Foreign Exchange Future | 0.34600 | 0.34400 | 0 |
| 04/01/2011 | AU\$ / R On 19 September 2011 | 6.60 | P | Foreign Exchange Future | 0.17800 | 0.18000 | 0 |
| 04/01/2011 | AU\$ / R On 19 September 2011 | 6.70 | P | Foreign Exchange Future | 0.21200 | 0.21400 | 0 |
| 04/01/2011 | AU\$ / R On 19 September 2011 | 6.65 | P | Foreign Exchange Future | 0.19500 | 0.19700 | 0 |
| 04/01/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 7.55580 | 7.58970 | 0 |
| 04/01/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 0.97600 | 0.99300 | 0 |
| 04/01/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 0.95600 | 0.97200 | 0 |
| 04/01/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 0.99700 | 1.01500 | 0 |
| 04/01/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.69100 | 0.67500 | 0 |
| 04/01/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.75000 | 0.73200 | 0 |
| 04/01/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.72000 | 0.70300 | 0 |
| 04/01/2011 | CAD/ R On 14 March 2011 | | | Foreign Exchange Future | 6.78160 | 6.74560 | 1,991 |
| 04/01/2011 | CAD/ R On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.03600 | 0.02900 | 0 |
| 04/01/2011 | CAD/ R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.04400 | 0.03600 | 0 |
| 04/01/2011 | CAD/ R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.02900 | 0.02300 | 0 |
| 04/01/2011 | CAD/ R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.34700 | 0.37700 | 0 |
| 04/01/2011 | CAD/ R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.26200 | 0.29000 | 0 |
| 04/01/2011 | CAD/ R On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.30400 | 0.33300 | 0 |
| 04/01/2011 | CAD/ R On 13 June 2011 | | | Foreign Exchange Future | 6.84320 | 6.81400 | 0 |
| 04/01/2011 | CAD/ R On 13 June 2011 | 6.90 | C | Foreign Exchange Future | 0.16800 | 0.15700 | 0 |
| 04/01/2011 | CAD/ R On 13 June 2011 | 6.95 | C | Foreign Exchange Future | 0.15000 | 0.14000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 04/01/2011 | CAD/ R On 13 June 2011 | 6.85 | C | Foreign Exchange Future | 0.18800 | 0.17700 | 0 |
| 04/01/2011 | CAD/ R On 13 June 2011 | 6.85 | P | Foreign Exchange Future | 0.19500 | 0.21300 | 0 |
| 04/01/2011 | CAD/ R On 13 June 2011 | 6.95 | P | Foreign Exchange Future | 0.25700 | 0.27600 | 0 |
| 04/01/2011 | CAD/ R On 13 June 2011 | 6.90 | P | Foreign Exchange Future | 0.22500 | 0.24300 | 0 |
| 04/01/2011 | CHF / R On 14 March 2011 | | | Foreign Exchange Future | 7.16060 | 7.14400 | 40 |
| 04/01/2011 | CHF / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.14400 | 0.13800 | 0 |
| 04/01/2011 | CHF / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.12700 | 0.12100 | 0 |
| 04/01/2011 | CHF / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.16300 | 0.15600 | 0 |
| 04/01/2011 | CHF / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.20200 | 0.21200 | 0 |
| 04/01/2011 | CHF / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.26600 | 0.27700 | 0 |
| 04/01/2011 | CHF / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.23300 | 0.24400 | 0 |
| 04/01/2011 | CHF / R On 13 June 2011 | | | Foreign Exchange Future | 7.25190 | 7.24410 | 0 |
| 04/01/2011 | CHF / R On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.36200 | 0.35800 | 0 |
| 04/01/2011 | CHF / R On 13 June 2011 | 7.15 | C | Foreign Exchange Future | 0.33500 | 0.33100 | 0 |
| 04/01/2011 | CHF / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.39100 | 0.38600 | 0 |
| 04/01/2011 | CHF / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.18900 | 0.19200 | 0 |
| 04/01/2011 | CHF / R On 13 June 2011 | 7.15 | P | Foreign Exchange Future | 0.23300 | 0.23700 | 0 |
| 04/01/2011 | CHF / R On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.21000 | 0.21400 | 0 |
| 04/01/2011 | RAIN On 14 March 2011 | | | Foreign Exchange Future | 13,229.24000 | 13,074.32000 | 0 |
| 04/01/2011 | RAIN On 14 March 2011 | 13600.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/01/2011 | RAIN On 14 March 2011 | 13600.01 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/01/2011 | RAIN On 14 March 2011 | 13599.99 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/01/2011 | RAIN On 14 March 2011 | 13599.99 | P | Foreign Exchange Future | 370.80000 | 525.70000 | 0 |
| 04/01/2011 | RAIN On 14 March 2011 | 13600.01 | P | Foreign Exchange Future | 370.80000 | 525.70000 | 0 |
| 04/01/2011 | RAIN On 14 March 2011 | 13600.00 | P | Foreign Exchange Future | 370.80000 | 525.70000 | 0 |
| 04/01/2011 | RAIN On 13 June 2011 | | | Foreign Exchange Future | 13,383.81000 | 13,243.56000 | 0 |
| 04/01/2011 | RAIN On 13 June 2011 | 13500.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/01/2011 | RAIN On 13 June 2011 | 13500.01 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/01/2011 | RAIN On 13 June 2011 | 13499.99 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/01/2011 | RAIN On 13 June 2011 | 13499.99 | P | Foreign Exchange Future | 116.20000 | 256.40000 | 0 |
| 04/01/2011 | RAIN On 13 June 2011 | 13500.01 | P | Foreign Exchange Future | 116.20000 | 256.50000 | 0 |
| 04/01/2011 | RAIN On 13 June 2011 | 13500.00 | P | Foreign Exchange Future | 116.20000 | 256.40000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2011 | YUAN/R On 14 March 2011 | | | Foreign Exchange Future | 1.02350 | 1.01510 | 0 |
| 04/01/2011 | YUAN/R On 14 March 2011 | 1.05 | C | Foreign Exchange Future | 0.01410 | 0.01150 | 0 |
| 04/01/2011 | YUAN/R On 14 March 2011 | 1.00 | C | Foreign Exchange Future | 0.03650 | 0.03120 | 0 |
| 04/01/2011 | YUAN/R On 14 March 2011 | 1.10 | C | Foreign Exchange Future | 0.00570 | 0.00460 | 0 |
| 04/01/2011 | YUAN/R On 14 March 2011 | 1.10 | P | Foreign Exchange Future | 0.08220 | 0.08950 | 0 |
| 04/01/2011 | YUAN/R On 14 March 2011 | 1.00 | P | Foreign Exchange Future | 0.01300 | 0.01610 | 0 |
| 04/01/2011 | YUAN/R On 14 March 2011 | 1.05 | P | Foreign Exchange Future | 0.04060 | 0.04640 | 0 |
| 04/01/2011 | YUAN/R On 13 June 2011 | | | Foreign Exchange Future | 1.03670 | 1.02950 | 0 |
| 04/01/2011 | YUAN/R On 13 June 2011 | 1.05 | C | Foreign Exchange Future | 0.03310 | 0.03060 | 0 |
| 04/01/2011 | YUAN/R On 13 June 2011 | 1.00 | C | Foreign Exchange Future | 0.05790 | 0.05320 | 0 |
| 04/01/2011 | YUAN/R On 13 June 2011 | 1.10 | C | Foreign Exchange Future | 0.01930 | 0.01810 | 0 |
| 04/01/2011 | YUAN/R On 13 June 2011 | 1.10 | P | Foreign Exchange Future | 0.08260 | 0.08860 | 0 |
| 04/01/2011 | YUAN/R On 13 June 2011 | 1.00 | P | Foreign Exchange Future | 0.02120 | 0.02370 | 0 |
| 04/01/2011 | YUAN/R On 13 June 2011 | 1.05 | P | Foreign Exchange Future | 0.04640 | 0.05110 | 0 |
| 05/01/2011 | \$ / R On 14 March 2011 | | | Foreign Exchange Future | 6.81060 | 6.76520 | 272,086 |
| 05/01/2011 | \$ / R On 14 March 2011 | 8.00 | C | Foreign Exchange Future | 0.00600 | 0.00800 | 29,607 |
| 05/01/2011 | \$ / R On 14 March 2011 | 8.05 | C | Foreign Exchange Future | 0.00500 | 0.00700 | 340 |
| 05/01/2011 | \$ / R On 14 March 2011 | 7.95 | C | Foreign Exchange Future | 0.00600 | 0.00900 | 0 |
| 05/01/2011 | \$ / R On 14 March 2011 | 8.50 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 30,000 |
| 05/01/2011 | \$ / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 05/01/2011 | \$ / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.04100 | 0.03900 | 29,607 |
| 05/01/2011 | \$ / R On 14 March 2011 | 8.40 | C | Foreign Exchange Future | 0.00200 | 0.00400 | 3,000 |
| 05/01/2011 | \$ / R On 14 March 2011 | 7.50 | C | Foreign Exchange Future | 0.02300 | 0.02400 | 12,000 |
| 05/01/2011 | \$ / R On 14 March 2011 | 7.55 | C | Foreign Exchange Future | 0.02000 | 0.02100 | 871 |
| 05/01/2011 | \$ / R On 14 March 2011 | 7.60 | C | Foreign Exchange Future | 0.01700 | 0.01900 | 3,071 |
| 05/01/2011 | \$ / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.04800 | 0.04400 | 10,500 |
| 05/01/2011 | \$ / R On 14 March 2011 | 7.15 | C | Foreign Exchange Future | 0.06400 | 0.05700 | 500 |
| 05/01/2011 | \$ / R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.07400 | 0.06600 | 4,780 |
| 05/01/2011 | \$ / R On 14 March 2011 | 7.40 | C | Foreign Exchange Future | 0.03100 | 0.03000 | 65 |
| 05/01/2011 | \$ / R On 14 March 2011 | 7.35 | C | Foreign Exchange Future | 0.03600 | 0.03400 | 400 |
| 05/01/2011 | \$ / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.05500 | 0.05000 | 0 |
| 05/01/2011 | \$ / R On 14 March 2011 | 6.85 | C | Foreign Exchange Future | 0.15000 | 0.12800 | 3,000 |
| 05/01/2011 | \$ / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.44400 | 0.48500 | 2,571 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | \$ / R On 14 March 2011 | 6.85 | P | Foreign Exchange Future | 0.18900 | 0.21300 | 0 |
| 05/01/2011 | \$ / R On 14 March 2011 | 7.15 | P | Foreign Exchange Future | 0.40300 | 0.44200 | 0 |
| 05/01/2011 | \$ / R On 14 March 2011 | 7.40 | P | Foreign Exchange Future | 0.62000 | 0.66500 | 0 |
| 05/01/2011 | \$ / R On 14 March 2011 | 7.35 | P | Foreign Exchange Future | 0.57500 | 0.61900 | 0 |
| 05/01/2011 | \$ / R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.36300 | 0.40100 | 3,000 |
| 05/01/2011 | \$ / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.48700 | 0.52900 | 3,000 |
| 05/01/2011 | \$ / R On 14 March 2011 | 7.60 | P | Foreign Exchange Future | 0.80600 | 0.85400 | 0 |
| 05/01/2011 | \$ / R On 14 March 2011 | 7.55 | P | Foreign Exchange Future | 0.75900 | 0.80600 | 0 |
| 05/01/2011 | \$ / R On 14 March 2011 | 7.50 | P | Foreign Exchange Future | 0.71200 | 0.75900 | 0 |
| 05/01/2011 | \$ / R On 14 March 2011 | 8.40 | P | Foreign Exchange Future | 1.59100 | 1.63900 | 0 |
| 05/01/2011 | \$ / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.53000 | 0.57400 | 0 |
| 05/01/2011 | \$ / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 3.68900 | 3.73500 | 0 |
| 05/01/2011 | \$ / R On 14 March 2011 | 7.95 | P | Foreign Exchange Future | 1.14500 | 1.19400 | 0 |
| 05/01/2011 | \$ / R On 14 March 2011 | 8.50 | P | Foreign Exchange Future | 1.69100 | 1.73800 | 0 |
| 05/01/2011 | \$ / R On 14 March 2011 | 8.05 | P | Foreign Exchange Future | 1.24400 | 1.29200 | 0 |
| 05/01/2011 | \$ / R On 14 March 2011 | 8.00 | P | Foreign Exchange Future | 1.19500 | 1.24300 | 0 |
| 05/01/2011 | \$ / R On 13 June 2011 | | | Foreign Exchange Future | 6.88960 | 6.84400 | 61,373 |
| 05/01/2011 | \$ / R On 13 June 2011 | 7.45 | C | Foreign Exchange Future | 0.12100 | 0.10800 | 0 |
| 05/01/2011 | \$ / R On 13 June 2011 | 7.50 | C | Foreign Exchange Future | 0.11300 | 0.10100 | 300 |
| 05/01/2011 | \$ / R On 13 June 2011 | 7.40 | C | Foreign Exchange Future | 0.12900 | 0.11500 | 0 |
| 05/01/2011 | \$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.37400 | 0.33900 | 0 |
| 05/01/2011 | \$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.18400 | 0.19500 | 0 |
| 05/01/2011 | \$ / R On 13 June 2011 | 7.40 | P | Foreign Exchange Future | 0.63900 | 0.67100 | 0 |
| 05/01/2011 | \$ / R On 13 June 2011 | 7.50 | P | Foreign Exchange Future | 0.72300 | 0.75700 | 0 |
| 05/01/2011 | \$ / R On 13 June 2011 | 7.45 | P | Foreign Exchange Future | 0.68100 | 0.71400 | 0 |
| 05/01/2011 | \$ / R On 19 September 2011 | | | Foreign Exchange Future | 6.99150 | 6.94630 | 11,723 |
| 05/01/2011 | \$ / R On 19 September 2011 | 8.05 | C | Foreign Exchange Future | 0.12000 | 0.11000 | 0 |
| 05/01/2011 | \$ / R On 19 September 2011 | 8.10 | C | Foreign Exchange Future | 0.11500 | 0.10500 | 0 |
| 05/01/2011 | \$ / R On 19 September 2011 | 8.00 | C | Foreign Exchange Future | 0.12500 | 0.11500 | 0 |
| 05/01/2011 | \$ / R On 19 September 2011 | 8.00 | P | Foreign Exchange Future | 1.13400 | 1.16900 | 0 |
| 05/01/2011 | \$ / R On 19 September 2011 | 8.10 | P | Foreign Exchange Future | 1.22400 | 1.25900 | 0 |
| 05/01/2011 | \$ / R On 19 September 2011 | 8.05 | P | Foreign Exchange Future | 1.17900 | 1.21400 | 0 |
| 05/01/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.08080 | 7.03580 | 16 |
| 05/01/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.33300 | 0.31100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.31900 | 0.29700 | 0 |
| 05/01/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.34800 | 0.32500 | 0 |
| 05/01/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.56700 | 0.58900 | 0 |
| 05/01/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.63800 | 0.66100 | 0 |
| 05/01/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.60200 | 0.62500 | 0 |
| 05/01/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.07560 | 9.03000 | 0 |
| 05/01/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.52100 | 1.49000 | 0 |
| 05/01/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.50500 | 1.47400 | 0 |
| 05/01/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.53600 | 1.50500 | 0 |
| 05/01/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.61000 | 1.62500 | 0 |
| 05/01/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.67900 | 1.69400 | 0 |
| 05/01/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.64500 | 1.66000 | 0 |
| 05/01/2011 | \$ / R MAXI On 14 March 2011 | | | Foreign Exchange Future | 6.81060 | 6.76520 | 125 |
| 05/01/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.09884 | 0.08572 | 0 |
| 05/01/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.08569 | 0.07496 | 0 |
| 05/01/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | C | Foreign Exchange Future | 0.11380 | 0.09805 | 0 |
| 05/01/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | P | Foreign Exchange Future | 0.25320 | 0.28285 | 0 |
| 05/01/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.32509 | 0.35976 | 0 |
| 05/01/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.28824 | 0.32052 | 0 |
| 05/01/2011 | \$ / R MAXI On 13 June 2011 | | | Foreign Exchange Future | 6.88960 | 6.84400 | 0 |
| 05/01/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.21276 | 0.19020 | 0 |
| 05/01/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.19780 | 0.17660 | 0 |
| 05/01/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | C | Foreign Exchange Future | 0.22895 | 0.20497 | 0 |
| 05/01/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | P | Foreign Exchange Future | 0.33935 | 0.36097 | 0 |
| 05/01/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.40820 | 0.43260 | 0 |
| 05/01/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.37316 | 0.39620 | 0 |
| 05/01/2011 | £ / R On 14 March 2011 | | | Foreign Exchange Future | 10.54260 | 10.54540 | 39,127 |
| 05/01/2011 | £ / R On 14 March 2011 | 11.80 | C | Foreign Exchange Future | 0.01800 | 0.01700 | 0 |
| 05/01/2011 | £ / R On 14 March 2011 | 11.85 | C | Foreign Exchange Future | 0.01600 | 0.01600 | 0 |
| 05/01/2011 | £ / R On 14 March 2011 | 11.75 | C | Foreign Exchange Future | 0.02000 | 0.01900 | 0 |
| 05/01/2011 | £ / R On 14 March 2011 | 11.45 | C | Foreign Exchange Future | 0.03600 | 0.03600 | 870 |
| 05/01/2011 | £ / R On 14 March 2011 | 12.55 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 870 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | £ / R On 14 March 2011 | 12.00 | C | Foreign Exchange Future | 0.01200 | 0.01200 | 150 |
| 05/01/2011 | £ / R On 14 March 2011 | 12.00 | P | Foreign Exchange Future | 1.46900 | 1.46700 | 0 |
| 05/01/2011 | £ / R On 14 March 2011 | 12.55 | P | Foreign Exchange Future | 2.01100 | 2.00900 | 0 |
| 05/01/2011 | £ / R On 14 March 2011 | 11.75 | P | Foreign Exchange Future | 1.22700 | 1.22400 | 0 |
| 05/01/2011 | £ / R On 14 March 2011 | 11.45 | P | Foreign Exchange Future | 0.94300 | 0.94100 | 0 |
| 05/01/2011 | £ / R On 14 March 2011 | 11.85 | P | Foreign Exchange Future | 1.32300 | 1.32100 | 0 |
| 05/01/2011 | £ / R On 14 March 2011 | 11.80 | P | Foreign Exchange Future | 1.27500 | 1.27200 | 0 |
| 05/01/2011 | £ / R On 13 June 2011 | | | Foreign Exchange Future | 10.65460 | 10.65810 | 2,059 |
| 05/01/2011 | £ / R On 13 June 2011 | 11.85 | C | Foreign Exchange Future | 0.10000 | 0.10100 | 0 |
| 05/01/2011 | £ / R On 13 June 2011 | 11.90 | C | Foreign Exchange Future | 0.09500 | 0.09600 | 0 |
| 05/01/2011 | £ / R On 13 June 2011 | 11.80 | C | Foreign Exchange Future | 0.10500 | 0.10700 | 0 |
| 05/01/2011 | £ / R On 13 June 2011 | 11.80 | P | Foreign Exchange Future | 1.25000 | 1.24900 | 0 |
| 05/01/2011 | £ / R On 13 June 2011 | 11.90 | P | Foreign Exchange Future | 1.34000 | 1.33800 | 0 |
| 05/01/2011 | £ / R On 13 June 2011 | 11.85 | P | Foreign Exchange Future | 1.29500 | 1.29300 | 0 |
| 05/01/2011 | £ / R On 19 September 2011 | | | Foreign Exchange Future | 10.79780 | 10.80300 | 2,426 |
| 05/01/2011 | £ / R On 19 September 2011 | 11.50 | C | Foreign Exchange Future | 0.28000 | 0.28200 | 0 |
| 05/01/2011 | £ / R On 19 September 2011 | 11.45 | C | Foreign Exchange Future | 0.29200 | 0.29300 | 0 |
| 05/01/2011 | £ / R On 19 September 2011 | 11.55 | C | Foreign Exchange Future | 0.26900 | 0.27100 | 0 |
| 05/01/2011 | £ / R On 19 September 2011 | 11.55 | P | Foreign Exchange Future | 1.02100 | 1.01800 | 0 |
| 05/01/2011 | £ / R On 19 September 2011 | 11.45 | P | Foreign Exchange Future | 0.94400 | 0.94000 | 0 |
| 05/01/2011 | £ / R On 19 September 2011 | 11.50 | P | Foreign Exchange Future | 0.98200 | 0.97900 | 0 |
| 05/01/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 10.92090 | 10.92570 | 0 |
| 05/01/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.36600 | 0.36800 | 0 |
| 05/01/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.35500 | 0.35700 | 0 |
| 05/01/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.37900 | 0.38100 | 0 |
| 05/01/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 1.05800 | 1.05500 | 0 |
| 05/01/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 1.13400 | 1.13100 | 0 |
| 05/01/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 1.09500 | 1.09200 | 0 |
| 05/01/2011 | ¥ / R On 14 March 2011 | | | Foreign Exchange Future | 0.08190 | 0.08240 | 731 |
| 05/01/2011 | ¥ / R On 14 March 2011 | 0.09 | C | Foreign Exchange Future | 0.00106 | 0.00119 | 0 |
| 05/01/2011 | ¥ / R On 14 March 2011 | 0.10 | C | Foreign Exchange Future | 0.00020 | 0.00023 | 0 |
| 05/01/2011 | ¥ / R On 14 March 2011 | 0.08 | C | Foreign Exchange Future | 0.00554 | 0.00597 | 0 |
| 05/01/2011 | ¥ / R On 14 March 2011 | 0.08 | P | Foreign Exchange Future | 0.00064 | 0.00057 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | ¥ / R On 14 March 2011 | 0.10 | P | Foreign Exchange Future | 0.01530 | 0.01483 | 0 |
| 05/01/2011 | ¥ / R On 14 March 2011 | 0.09 | P | Foreign Exchange Future | 0.00616 | 0.00579 | 0 |
| 05/01/2011 | ¥ / R On 13 June 2011 | | | Foreign Exchange Future | 0.08300 | 0.08340 | 0 |
| 05/01/2011 | ¥ / R On 13 June 2011 | 0.09 | C | Foreign Exchange Future | 0.00331 | 0.00346 | 0 |
| 05/01/2011 | ¥ / R On 13 June 2011 | 0.10 | C | Foreign Exchange Future | 0.00125 | 0.00131 | 0 |
| 05/01/2011 | ¥ / R On 13 June 2011 | 0.08 | C | Foreign Exchange Future | 0.00886 | 0.00919 | 0 |
| 05/01/2011 | ¥ / R On 13 June 2011 | 0.08 | P | Foreign Exchange Future | 0.00086 | 0.00079 | 0 |
| 05/01/2011 | ¥ / R On 13 June 2011 | 0.10 | P | Foreign Exchange Future | 0.01325 | 0.01291 | 0 |
| 05/01/2011 | ¥ / R On 13 June 2011 | 0.09 | P | Foreign Exchange Future | 0.00531 | 0.00506 | 0 |
| 05/01/2011 | € / R On 14 March 2011 | | | Foreign Exchange Future | 8.95020 | 9.04440 | 19,344 |
| 05/01/2011 | € / R On 14 March 2011 | 9.80 | C | Foreign Exchange Future | 0.01900 | 0.02400 | 0 |
| 05/01/2011 | € / R On 14 March 2011 | 9.85 | C | Foreign Exchange Future | 0.01700 | 0.02100 | 0 |
| 05/01/2011 | € / R On 14 March 2011 | 9.75 | C | Foreign Exchange Future | 0.02200 | 0.02800 | 0 |
| 05/01/2011 | € / R On 14 March 2011 | 9.50 | C | Foreign Exchange Future | 0.04200 | 0.05400 | 10,429 |
| 05/01/2011 | € / R On 14 March 2011 | 10.40 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 14,937 |
| 05/01/2011 | € / R On 14 March 2011 | 10.10 | C | Foreign Exchange Future | 0.00900 | 0.01100 | 100 |
| 05/01/2011 | € / R On 14 March 2011 | 9.60 | C | Foreign Exchange Future | 0.03200 | 0.04100 | 0 |
| 05/01/2011 | € / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 4,508 |
| 05/01/2011 | € / R On 14 March 2011 | 10.10 | P | Foreign Exchange Future | 1.15900 | 1.06700 | 0 |
| 05/01/2011 | € / R On 14 March 2011 | 9.60 | P | Foreign Exchange Future | 0.68200 | 0.59700 | 3,000 |
| 05/01/2011 | € / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 1.55400 | 1.46000 | 0 |
| 05/01/2011 | € / R On 14 March 2011 | 10.40 | P | Foreign Exchange Future | 1.45400 | 1.36100 | 0 |
| 05/01/2011 | € / R On 14 March 2011 | 9.75 | P | Foreign Exchange Future | 0.82200 | 0.73400 | 0 |
| 05/01/2011 | € / R On 14 March 2011 | 9.50 | P | Foreign Exchange Future | 0.59200 | 0.51000 | 0 |
| 05/01/2011 | € / R On 14 March 2011 | 9.85 | P | Foreign Exchange Future | 0.91700 | 0.82700 | 0 |
| 05/01/2011 | € / R On 14 March 2011 | 9.80 | P | Foreign Exchange Future | 0.86900 | 0.78000 | 0 |
| 05/01/2011 | € / R On 13 June 2011 | | | Foreign Exchange Future | 9.04860 | 9.14450 | 5,855 |
| 05/01/2011 | € / R On 13 June 2011 | 9.80 | C | Foreign Exchange Future | 0.10900 | 0.12400 | 0 |
| 05/01/2011 | € / R On 13 June 2011 | 9.85 | C | Foreign Exchange Future | 0.10300 | 0.11700 | 0 |
| 05/01/2011 | € / R On 13 June 2011 | 9.75 | C | Foreign Exchange Future | 0.11600 | 0.13200 | 0 |
| 05/01/2011 | € / R On 13 June 2011 | 9.75 | P | Foreign Exchange Future | 0.81700 | 0.73800 | 0 |
| 05/01/2011 | € / R On 13 June 2011 | 9.85 | P | Foreign Exchange Future | 0.90400 | 0.82300 | 0 |
| 05/01/2011 | € / R On 13 June 2011 | 9.80 | P | Foreign Exchange Future | 0.86000 | 0.78000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | € / R On 19 September 2011 | | | Foreign Exchange Future | 9.17710 | 9.27480 | 2,364 |
| 05/01/2011 | € / R On 19 September 2011 | 9.65 | C | Foreign Exchange Future | 0.23900 | 0.26600 | 0 |
| 05/01/2011 | € / R On 19 September 2011 | 9.60 | C | Foreign Exchange Future | 0.25100 | 0.27900 | 0 |
| 05/01/2011 | € / R On 19 September 2011 | 9.70 | C | Foreign Exchange Future | 0.22800 | 0.25300 | 0 |
| 05/01/2011 | € / R On 19 September 2011 | 9.70 | P | Foreign Exchange Future | 0.75100 | 0.67800 | 0 |
| 05/01/2011 | € / R On 19 September 2011 | 9.60 | P | Foreign Exchange Future | 0.67400 | 0.60400 | 0 |
| 05/01/2011 | € / R On 19 September 2011 | 9.65 | P | Foreign Exchange Future | 0.71200 | 0.64100 | 0 |
| 05/01/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 9.28940 | 9.38810 | 0 |
| 05/01/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 0.31200 | 0.34000 | 0 |
| 05/01/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 0.30000 | 0.32700 | 0 |
| 05/01/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 0.32500 | 0.35400 | 0 |
| 05/01/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.78600 | 0.71600 | 0 |
| 05/01/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.86100 | 0.78900 | 0 |
| 05/01/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.82300 | 0.75200 | 0 |
| 05/01/2011 | AU\$ / R On 14 March 2011 | | | Foreign Exchange Future | 6.73480 | 6.75540 | 7,923 |
| 05/01/2011 | AU\$ / R On 14 March 2011 | 6.70 | C | Foreign Exchange Future | 0.13300 | 0.15000 | 0 |
| 05/01/2011 | AU\$ / R On 14 March 2011 | 6.75 | C | Foreign Exchange Future | 0.11100 | 0.11900 | 0 |
| 05/01/2011 | AU\$ / R On 14 March 2011 | 6.65 | C | Foreign Exchange Future | 0.16600 | 0.18500 | 0 |
| 05/01/2011 | AU\$ / R On 14 March 2011 | 6.65 | P | Foreign Exchange Future | 0.08100 | 0.08000 | 0 |
| 05/01/2011 | AU\$ / R On 14 March 2011 | 6.75 | P | Foreign Exchange Future | 0.12600 | 0.11400 | 0 |
| 05/01/2011 | AU\$ / R On 14 March 2011 | 6.70 | P | Foreign Exchange Future | 0.09800 | 0.09500 | 0 |
| 05/01/2011 | AU\$ / R On 13 June 2011 | | | Foreign Exchange Future | 6.73400 | 6.75420 | 875 |
| 05/01/2011 | AU\$ / R On 13 June 2011 | 6.65 | C | Foreign Exchange Future | 0.24000 | 0.25200 | 0 |
| 05/01/2011 | AU\$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.20800 | 0.21900 | 0 |
| 05/01/2011 | AU\$ / R On 13 June 2011 | 6.60 | C | Foreign Exchange Future | 0.27400 | 0.28700 | 0 |
| 05/01/2011 | AU\$ / R On 13 June 2011 | 6.60 | P | Foreign Exchange Future | 0.14000 | 0.13300 | 0 |
| 05/01/2011 | AU\$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.17400 | 0.16500 | 0 |
| 05/01/2011 | AU\$ / R On 13 June 2011 | 6.65 | P | Foreign Exchange Future | 0.15600 | 0.14800 | 0 |
| 05/01/2011 | AU\$ / R On 19 September 2011 | | | Foreign Exchange Future | 6.74700 | 6.76770 | 5,790 |
| 05/01/2011 | AU\$ / R On 19 September 2011 | 6.65 | C | Foreign Exchange Future | 0.30000 | 0.31300 | 0 |
| 05/01/2011 | AU\$ / R On 19 September 2011 | 6.70 | C | Foreign Exchange Future | 0.26900 | 0.28000 | 0 |
| 05/01/2011 | AU\$ / R On 19 September 2011 | 6.60 | C | Foreign Exchange Future | 0.33400 | 0.34600 | 0 |
| 05/01/2011 | AU\$ / R On 19 September 2011 | 6.60 | P | Foreign Exchange Future | 0.18700 | 0.17800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | AU\$ / R On 19 September 2011 | 6.70 | P | Foreign Exchange Future | 0.22200 | 0.21200 | 0 |
| 05/01/2011 | AU\$ / R On 19 September 2011 | 6.65 | P | Foreign Exchange Future | 0.20300 | 0.19500 | 0 |
| 05/01/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 7.56570 | 7.55580 | 0 |
| 05/01/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 0.98000 | 0.97600 | 0 |
| 05/01/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 0.95900 | 0.95600 | 0 |
| 05/01/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.00100 | 0.99700 | 0 |
| 05/01/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.68500 | 0.69100 | 0 |
| 05/01/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.74300 | 0.75000 | 0 |
| 05/01/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.71400 | 0.72000 | 0 |
| 05/01/2011 | CAD/ R On 14 March 2011 | | | Foreign Exchange Future | 6.82370 | 6.78160 | 1,991 |
| 05/01/2011 | CAD/ R On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.04600 | 0.03600 | 0 |
| 05/01/2011 | CAD/ R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.05700 | 0.04400 | 0 |
| 05/01/2011 | CAD/ R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.03800 | 0.02900 | 0 |
| 05/01/2011 | CAD/ R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.31400 | 0.34700 | 0 |
| 05/01/2011 | CAD/ R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.23300 | 0.26200 | 0 |
| 05/01/2011 | CAD/ R On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.27200 | 0.30400 | 0 |
| 05/01/2011 | CAD/ R On 13 June 2011 | | | Foreign Exchange Future | 6.88600 | 6.84320 | 0 |
| 05/01/2011 | CAD/ R On 13 June 2011 | 6.90 | C | Foreign Exchange Future | 0.19200 | 0.16800 | 0 |
| 05/01/2011 | CAD/ R On 13 June 2011 | 6.85 | C | Foreign Exchange Future | 0.21400 | 0.18800 | 0 |
| 05/01/2011 | CAD/ R On 13 June 2011 | 6.95 | C | Foreign Exchange Future | 0.17200 | 0.15000 | 0 |
| 05/01/2011 | CAD/ R On 13 June 2011 | 6.95 | P | Foreign Exchange Future | 0.23600 | 0.25700 | 0 |
| 05/01/2011 | CAD/ R On 13 June 2011 | 6.85 | P | Foreign Exchange Future | 0.17800 | 0.19500 | 0 |
| 05/01/2011 | CAD/ R On 13 June 2011 | 6.90 | P | Foreign Exchange Future | 0.20600 | 0.22500 | 0 |
| 05/01/2011 | CHF / R On 14 March 2011 | | | Foreign Exchange Future | 7.06550 | 7.16060 | 190 |
| 05/01/2011 | CHF / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.11000 | 0.14400 | 0 |
| 05/01/2011 | CHF / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.09700 | 0.12700 | 0 |
| 05/01/2011 | CHF / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.12600 | 0.16300 | 0 |
| 05/01/2011 | CHF / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.26100 | 0.20200 | 0 |
| 05/01/2011 | CHF / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.33200 | 0.26600 | 0 |
| 05/01/2011 | CHF / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.29500 | 0.23300 | 0 |
| 05/01/2011 | CHF / R On 13 June 2011 | | | Foreign Exchange Future | 7.15530 | 7.25190 | 0 |
| 05/01/2011 | CHF / R On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.30700 | 0.36200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 05/01/2011 | CHF / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.33300 | 0.39100 | 0 |
| 05/01/2011 | CHF / R On 13 June 2011 | 7.15 | C | Foreign Exchange Future | 0.28300 | 0.33500 | 0 |
| 05/01/2011 | CHF / R On 13 June 2011 | 7.15 | P | Foreign Exchange Future | 0.27800 | 0.23300 | 0 |
| 05/01/2011 | CHF / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.22800 | 0.18900 | 0 |
| 05/01/2011 | CHF / R On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.25200 | 0.21000 | 0 |
| 05/01/2011 | RAIN On 14 March 2011 | | | Foreign Exchange Future | 13,206.06000 | 13,229.24000 | 0 |
| 05/01/2011 | RAIN On 14 March 2011 | 13600.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/01/2011 | RAIN On 14 March 2011 | 13599.99 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/01/2011 | RAIN On 14 March 2011 | 13600.01 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/01/2011 | RAIN On 14 March 2011 | 13600.01 | P | Foreign Exchange Future | 394.00000 | 370.80000 | 0 |
| 05/01/2011 | RAIN On 14 March 2011 | 13599.99 | P | Foreign Exchange Future | 393.90000 | 370.80000 | 0 |
| 05/01/2011 | RAIN On 14 March 2011 | 13600.00 | P | Foreign Exchange Future | 393.90000 | 370.80000 | 0 |
| 05/01/2011 | RAIN On 13 June 2011 | | | Foreign Exchange Future | 13,362.50000 | 13,383.81000 | 0 |
| 05/01/2011 | RAIN On 13 June 2011 | 13500.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/01/2011 | RAIN On 13 June 2011 | 13500.01 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/01/2011 | RAIN On 13 June 2011 | 13499.99 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/01/2011 | RAIN On 13 June 2011 | 13499.99 | P | Foreign Exchange Future | 137.50000 | 116.20000 | 0 |
| 05/01/2011 | RAIN On 13 June 2011 | 13500.01 | P | Foreign Exchange Future | 137.50000 | 116.20000 | 0 |
| 05/01/2011 | RAIN On 13 June 2011 | 13500.00 | P | Foreign Exchange Future | 137.50000 | 116.20000 | 0 |
| 05/01/2011 | YUAN/R On 14 March 2011 | | | Foreign Exchange Future | 1.03350 | 1.02350 | 0 |
| 05/01/2011 | YUAN/R On 14 March 2011 | 1.00 | C | Foreign Exchange Future | 0.04330 | 0.03650 | 0 |
| 05/01/2011 | YUAN/R On 14 March 2011 | 1.05 | C | Foreign Exchange Future | 0.01770 | 0.01410 | 0 |
| 05/01/2011 | YUAN/R On 14 March 2011 | 1.10 | C | Foreign Exchange Future | 0.00740 | 0.00570 | 0 |
| 05/01/2011 | YUAN/R On 14 March 2011 | 1.10 | P | Foreign Exchange Future | 0.07390 | 0.08220 | 0 |
| 05/01/2011 | YUAN/R On 14 March 2011 | 1.05 | P | Foreign Exchange Future | 0.03420 | 0.04060 | 0 |
| 05/01/2011 | YUAN/R On 14 March 2011 | 1.00 | P | Foreign Exchange Future | 0.00980 | 0.01300 | 0 |
| 05/01/2011 | YUAN/R On 13 June 2011 | | | Foreign Exchange Future | 1.04700 | 1.03670 | 0 |
| 05/01/2011 | YUAN/R On 13 June 2011 | 1.05 | C | Foreign Exchange Future | 0.03880 | 0.03310 | 0 |
| 05/01/2011 | YUAN/R On 13 June 2011 | 1.10 | C | Foreign Exchange Future | 0.02300 | 0.01930 | 0 |
| 05/01/2011 | YUAN/R On 13 June 2011 | 1.00 | C | Foreign Exchange Future | 0.06560 | 0.05790 | 0 |
| 05/01/2011 | YUAN/R On 13 June 2011 | 1.00 | P | Foreign Exchange Future | 0.01860 | 0.02120 | 0 |
| 05/01/2011 | YUAN/R On 13 June 2011 | 1.10 | P | Foreign Exchange Future | 0.07600 | 0.08260 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | YUAN/R On 13 June 2011 | 1.05 | P | Foreign Exchange Future | 0.04180 | 0.04640 | 0 |
| 06/01/2011 | \$ / R On 14 March 2011 | | | Foreign Exchange Future | 6.82890 | 6.81060 | 273,012 |
| 06/01/2011 | \$ / R On 14 March 2011 | 8.00 | C | Foreign Exchange Future | 0.00800 | 0.00600 | 29,607 |
| 06/01/2011 | \$ / R On 14 March 2011 | 8.05 | C | Foreign Exchange Future | 0.00700 | 0.00500 | 340 |
| 06/01/2011 | \$ / R On 14 March 2011 | 7.95 | C | Foreign Exchange Future | 0.00800 | 0.00600 | 0 |
| 06/01/2011 | \$ / R On 14 March 2011 | 8.50 | C | Foreign Exchange Future | 0.00300 | 0.00200 | 30,000 |
| 06/01/2011 | \$ / R On 14 March 2011 | 6.85 | C | Foreign Exchange Future | 0.15300 | 0.15000 | 4,000 |
| 06/01/2011 | \$ / R On 14 March 2011 | 7.40 | C | Foreign Exchange Future | 0.03400 | 0.03100 | 65 |
| 06/01/2011 | \$ / R On 14 March 2011 | 7.15 | C | Foreign Exchange Future | 0.06700 | 0.06400 | 600 |
| 06/01/2011 | \$ / R On 14 March 2011 | 7.35 | C | Foreign Exchange Future | 0.03900 | 0.03600 | 400 |
| 06/01/2011 | \$ / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.05800 | 0.05500 | 0 |
| 06/01/2011 | \$ / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 06/01/2011 | \$ / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.04400 | 0.04100 | 29,607 |
| 06/01/2011 | \$ / R On 14 March 2011 | 8.40 | C | Foreign Exchange Future | 0.00300 | 0.00200 | 3,000 |
| 06/01/2011 | \$ / R On 14 March 2011 | 7.50 | C | Foreign Exchange Future | 0.02600 | 0.02300 | 12,000 |
| 06/01/2011 | \$ / R On 14 March 2011 | 7.55 | C | Foreign Exchange Future | 0.02300 | 0.02000 | 871 |
| 06/01/2011 | \$ / R On 14 March 2011 | 7.60 | C | Foreign Exchange Future | 0.02000 | 0.01700 | 3,071 |
| 06/01/2011 | \$ / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.05100 | 0.04800 | 10,500 |
| 06/01/2011 | \$ / R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.07700 | 0.07400 | 4,780 |
| 06/01/2011 | \$ / R On 14 March 2011 | 7.40 | P | Foreign Exchange Future | 0.60500 | 0.62000 | 0 |
| 06/01/2011 | \$ / R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.34800 | 0.36300 | 3,000 |
| 06/01/2011 | \$ / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.47200 | 0.48700 | 3,000 |
| 06/01/2011 | \$ / R On 14 March 2011 | 7.60 | P | Foreign Exchange Future | 0.79100 | 0.80600 | 0 |
| 06/01/2011 | \$ / R On 14 March 2011 | 7.55 | P | Foreign Exchange Future | 0.74400 | 0.75900 | 0 |
| 06/01/2011 | \$ / R On 14 March 2011 | 7.50 | P | Foreign Exchange Future | 0.69700 | 0.71200 | 0 |
| 06/01/2011 | \$ / R On 14 March 2011 | 8.40 | P | Foreign Exchange Future | 1.57400 | 1.59100 | 0 |
| 06/01/2011 | \$ / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.51500 | 0.53000 | 0 |
| 06/01/2011 | \$ / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.42900 | 0.44400 | 2,571 |
| 06/01/2011 | \$ / R On 14 March 2011 | 6.85 | P | Foreign Exchange Future | 0.17400 | 0.18900 | 0 |
| 06/01/2011 | \$ / R On 14 March 2011 | 7.35 | P | Foreign Exchange Future | 0.56000 | 0.57500 | 0 |
| 06/01/2011 | \$ / R On 14 March 2011 | 7.15 | P | Foreign Exchange Future | 0.38800 | 0.40300 | 0 |
| 06/01/2011 | \$ / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 3.67100 | 3.68900 | 0 |
| 06/01/2011 | \$ / R On 14 March 2011 | 7.95 | P | Foreign Exchange Future | 1.12900 | 1.14500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2011 | \$ / R On 14 March 2011 | 8.50 | P | Foreign Exchange Future | 1.67400 | 1.69100 | 0 |
| 06/01/2011 | \$ / R On 14 March 2011 | 8.05 | P | Foreign Exchange Future | 1.22800 | 1.24400 | 0 |
| 06/01/2011 | \$ / R On 14 March 2011 | 8.00 | P | Foreign Exchange Future | 1.17900 | 1.19500 | 0 |
| 06/01/2011 | \$ / R On 13 June 2011 | | | Foreign Exchange Future | 6.90820 | 6.88960 | 60,257 |
| 06/01/2011 | \$ / R On 13 June 2011 | 7.45 | C | Foreign Exchange Future | 0.11800 | 0.12100 | 0 |
| 06/01/2011 | \$ / R On 13 June 2011 | 7.50 | C | Foreign Exchange Future | 0.11000 | 0.11300 | 300 |
| 06/01/2011 | \$ / R On 13 June 2011 | 7.40 | C | Foreign Exchange Future | 0.12600 | 0.12900 | 0 |
| 06/01/2011 | \$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.37800 | 0.37400 | 0 |
| 06/01/2011 | \$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.17000 | 0.18400 | 0 |
| 06/01/2011 | \$ / R On 13 June 2011 | 7.40 | P | Foreign Exchange Future | 0.61800 | 0.63900 | 0 |
| 06/01/2011 | \$ / R On 13 June 2011 | 7.50 | P | Foreign Exchange Future | 0.70200 | 0.72300 | 0 |
| 06/01/2011 | \$ / R On 13 June 2011 | 7.45 | P | Foreign Exchange Future | 0.66000 | 0.68100 | 0 |
| 06/01/2011 | \$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.01050 | 6.99150 | 11,973 |
| 06/01/2011 | \$ / R On 19 September 2011 | 8.05 | C | Foreign Exchange Future | 0.11700 | 0.12000 | 0 |
| 06/01/2011 | \$ / R On 19 September 2011 | 8.10 | C | Foreign Exchange Future | 0.11200 | 0.11500 | 0 |
| 06/01/2011 | \$ / R On 19 September 2011 | 8.00 | C | Foreign Exchange Future | 0.12300 | 0.12500 | 0 |
| 06/01/2011 | \$ / R On 19 September 2011 | 8.00 | P | Foreign Exchange Future | 1.11300 | 1.13400 | 0 |
| 06/01/2011 | \$ / R On 19 September 2011 | 8.10 | P | Foreign Exchange Future | 1.20200 | 1.22400 | 0 |
| 06/01/2011 | \$ / R On 19 September 2011 | 8.05 | P | Foreign Exchange Future | 1.15700 | 1.17900 | 0 |
| 06/01/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.10020 | 7.08080 | 16 |
| 06/01/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.33300 | 0.33300 | 0 |
| 06/01/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.31800 | 0.31900 | 0 |
| 06/01/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.34800 | 0.34800 | 0 |
| 06/01/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.54800 | 0.56700 | 0 |
| 06/01/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.61800 | 0.63800 | 0 |
| 06/01/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.58300 | 0.60200 | 0 |
| 06/01/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.09640 | 9.07560 | 0 |
| 06/01/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.52700 | 1.52100 | 0 |
| 06/01/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.51200 | 1.50500 | 0 |
| 06/01/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.54300 | 1.53600 | 0 |
| 06/01/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.59700 | 1.61000 | 0 |
| 06/01/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.66600 | 1.67900 | 0 |
| 06/01/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.63100 | 1.64500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2011 | \$ / R MAXI On 14 March 2011 | | | Foreign Exchange Future | 6.82890 | 6.81060 | 125 |
| 06/01/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.10164 | 0.09884 | 0 |
| 06/01/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.08851 | 0.08569 | 0 |
| 06/01/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | C | Foreign Exchange Future | 0.11661 | 0.11380 | 0 |
| 06/01/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | P | Foreign Exchange Future | 0.23771 | 0.25320 | 0 |
| 06/01/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.30961 | 0.32509 | 0 |
| 06/01/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.27274 | 0.28824 | 0 |
| 06/01/2011 | \$ / R MAXI On 13 June 2011 | | | Foreign Exchange Future | 6.90820 | 6.88960 | 0 |
| 06/01/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.21068 | 0.21276 | 0 |
| 06/01/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.19544 | 0.19780 | 0 |
| 06/01/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | C | Foreign Exchange Future | 0.22722 | 0.22895 | 0 |
| 06/01/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | P | Foreign Exchange Future | 0.31902 | 0.33935 | 0 |
| 06/01/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.38724 | 0.40820 | 0 |
| 06/01/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.35248 | 0.37316 | 0 |
| 06/01/2011 | £ / R On 14 March 2011 | | | Foreign Exchange Future | 10.59910 | 10.54260 | 38,408 |
| 06/01/2011 | £ / R On 14 March 2011 | 11.80 | C | Foreign Exchange Future | 0.02100 | 0.01800 | 0 |
| 06/01/2011 | £ / R On 14 March 2011 | 11.85 | C | Foreign Exchange Future | 0.01900 | 0.01600 | 0 |
| 06/01/2011 | £ / R On 14 March 2011 | 12.55 | C | Foreign Exchange Future | 0.00500 | 0.00400 | 870 |
| 06/01/2011 | £ / R On 14 March 2011 | 11.75 | C | Foreign Exchange Future | 0.02300 | 0.02000 | 0 |
| 06/01/2011 | £ / R On 14 March 2011 | 11.45 | C | Foreign Exchange Future | 0.04300 | 0.03600 | 870 |
| 06/01/2011 | £ / R On 14 March 2011 | 12.00 | C | Foreign Exchange Future | 0.01400 | 0.01200 | 150 |
| 06/01/2011 | £ / R On 14 March 2011 | 12.55 | P | Foreign Exchange Future | 1.95600 | 2.01100 | 0 |
| 06/01/2011 | £ / R On 14 March 2011 | 11.75 | P | Foreign Exchange Future | 1.17400 | 1.22700 | 0 |
| 06/01/2011 | £ / R On 14 March 2011 | 11.45 | P | Foreign Exchange Future | 0.89400 | 0.94300 | 0 |
| 06/01/2011 | £ / R On 14 March 2011 | 12.00 | P | Foreign Exchange Future | 1.41500 | 1.46900 | 0 |
| 06/01/2011 | £ / R On 14 March 2011 | 11.85 | P | Foreign Exchange Future | 1.27000 | 1.32300 | 0 |
| 06/01/2011 | £ / R On 14 March 2011 | 11.80 | P | Foreign Exchange Future | 1.22200 | 1.27500 | 0 |
| 06/01/2011 | £ / R On 13 June 2011 | | | Foreign Exchange Future | 10.71130 | 10.65460 | 2,060 |
| 06/01/2011 | £ / R On 13 June 2011 | 11.85 | C | Foreign Exchange Future | 0.10900 | 0.10000 | 0 |
| 06/01/2011 | £ / R On 13 June 2011 | 11.90 | C | Foreign Exchange Future | 0.10300 | 0.09500 | 0 |
| 06/01/2011 | £ / R On 13 June 2011 | 11.80 | C | Foreign Exchange Future | 0.11500 | 0.10500 | 0 |
| 06/01/2011 | £ / R On 13 June 2011 | 11.80 | P | Foreign Exchange Future | 1.20400 | 1.25000 | 0 |
| 06/01/2011 | £ / R On 13 June 2011 | 11.90 | P | Foreign Exchange Future | 1.29200 | 1.34000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2011 | £ / R On 13 June 2011 | 11.85 | P | Foreign Exchange Future | 1.24800 | 1.29500 | 0 |
| 06/01/2011 | £ / R On 19 September 2011 | | | Foreign Exchange Future | 10.85390 | 10.79780 | 2,426 |
| 06/01/2011 | £ / R On 19 September 2011 | 11.50 | C | Foreign Exchange Future | 0.29300 | 0.28000 | 0 |
| 06/01/2011 | £ / R On 19 September 2011 | 11.45 | C | Foreign Exchange Future | 0.30500 | 0.29200 | 0 |
| 06/01/2011 | £ / R On 19 September 2011 | 11.55 | C | Foreign Exchange Future | 0.28100 | 0.26900 | 0 |
| 06/01/2011 | £ / R On 19 September 2011 | 11.55 | P | Foreign Exchange Future | 0.97700 | 1.02100 | 0 |
| 06/01/2011 | £ / R On 19 September 2011 | 11.45 | P | Foreign Exchange Future | 0.90100 | 0.94400 | 0 |
| 06/01/2011 | £ / R On 19 September 2011 | 11.50 | P | Foreign Exchange Future | 0.93900 | 0.98200 | 0 |
| 06/01/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 10.97740 | 10.92090 | 0 |
| 06/01/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.38800 | 0.36600 | 0 |
| 06/01/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.37500 | 0.35500 | 0 |
| 06/01/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.40100 | 0.37900 | 0 |
| 06/01/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 1.02400 | 1.05800 | 0 |
| 06/01/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 1.09800 | 1.13400 | 0 |
| 06/01/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 1.06100 | 1.09500 | 0 |
| 06/01/2011 | ¥ / R On 14 March 2011 | | | Foreign Exchange Future | 0.08220 | 0.08190 | 741 |
| 06/01/2011 | ¥ / R On 14 March 2011 | 0.09 | C | Foreign Exchange Future | 0.00109 | 0.00106 | 0 |
| 06/01/2011 | ¥ / R On 14 March 2011 | 0.10 | C | Foreign Exchange Future | 0.00020 | 0.00020 | 0 |
| 06/01/2011 | ¥ / R On 14 March 2011 | 0.08 | C | Foreign Exchange Future | 0.00578 | 0.00554 | 0 |
| 06/01/2011 | ¥ / R On 14 March 2011 | 0.08 | P | Foreign Exchange Future | 0.00058 | 0.00064 | 0 |
| 06/01/2011 | ¥ / R On 14 March 2011 | 0.10 | P | Foreign Exchange Future | 0.01500 | 0.01530 | 0 |
| 06/01/2011 | ¥ / R On 14 March 2011 | 0.09 | P | Foreign Exchange Future | 0.00589 | 0.00616 | 0 |
| 06/01/2011 | ¥ / R On 13 June 2011 | | | Foreign Exchange Future | 0.08320 | 0.08300 | 0 |
| 06/01/2011 | ¥ / R On 13 June 2011 | 0.09 | C | Foreign Exchange Future | 0.00334 | 0.00331 | 0 |
| 06/01/2011 | ¥ / R On 13 June 2011 | 0.10 | C | Foreign Exchange Future | 0.00125 | 0.00125 | 0 |
| 06/01/2011 | ¥ / R On 13 June 2011 | 0.08 | C | Foreign Exchange Future | 0.00900 | 0.00886 | 0 |
| 06/01/2011 | ¥ / R On 13 June 2011 | 0.08 | P | Foreign Exchange Future | 0.00080 | 0.00086 | 0 |
| 06/01/2011 | ¥ / R On 13 June 2011 | 0.10 | P | Foreign Exchange Future | 0.01305 | 0.01325 | 0 |
| 06/01/2011 | ¥ / R On 13 June 2011 | 0.09 | P | Foreign Exchange Future | 0.00514 | 0.00531 | 0 |
| 06/01/2011 | € / R On 14 March 2011 | | | Foreign Exchange Future | 8.95520 | 8.95020 | 19,444 |
| 06/01/2011 | € / R On 14 March 2011 | 9.80 | C | Foreign Exchange Future | 0.02000 | 0.01900 | 0 |
| 06/01/2011 | € / R On 14 March 2011 | 9.85 | C | Foreign Exchange Future | 0.01800 | 0.01700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2011 | € / R On 14 March 2011 | 9.75 | C | Foreign Exchange Future | 0.02300 | 0.02200 | 0 |
| 06/01/2011 | € / R On 14 March 2011 | 9.50 | C | Foreign Exchange Future | 0.04400 | 0.04200 | 10,429 |
| 06/01/2011 | € / R On 14 March 2011 | 10.40 | C | Foreign Exchange Future | 0.00500 | 0.00400 | 14,937 |
| 06/01/2011 | € / R On 14 March 2011 | 10.10 | C | Foreign Exchange Future | 0.00900 | 0.00900 | 100 |
| 06/01/2011 | € / R On 14 March 2011 | 9.60 | C | Foreign Exchange Future | 0.03400 | 0.03200 | 0 |
| 06/01/2011 | € / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 4,508 |
| 06/01/2011 | € / R On 14 March 2011 | 10.10 | P | Foreign Exchange Future | 1.15400 | 1.15900 | 0 |
| 06/01/2011 | € / R On 14 March 2011 | 9.60 | P | Foreign Exchange Future | 0.67900 | 0.68200 | 3,000 |
| 06/01/2011 | € / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 1.54900 | 1.55400 | 0 |
| 06/01/2011 | € / R On 14 March 2011 | 10.40 | P | Foreign Exchange Future | 1.45000 | 1.45400 | 0 |
| 06/01/2011 | € / R On 14 March 2011 | 9.75 | P | Foreign Exchange Future | 0.81800 | 0.82200 | 0 |
| 06/01/2011 | € / R On 14 March 2011 | 9.50 | P | Foreign Exchange Future | 0.58900 | 0.59200 | 0 |
| 06/01/2011 | € / R On 14 March 2011 | 9.85 | P | Foreign Exchange Future | 0.91300 | 0.91700 | 0 |
| 06/01/2011 | € / R On 14 March 2011 | 9.80 | P | Foreign Exchange Future | 0.86500 | 0.86900 | 0 |
| 06/01/2011 | € / R On 13 June 2011 | | | Foreign Exchange Future | 9.05240 | 9.04860 | 5,855 |
| 06/01/2011 | € / R On 13 June 2011 | 9.80 | C | Foreign Exchange Future | 0.11400 | 0.10900 | 0 |
| 06/01/2011 | € / R On 13 June 2011 | 9.75 | C | Foreign Exchange Future | 0.12100 | 0.11600 | 0 |
| 06/01/2011 | € / R On 13 June 2011 | 9.85 | C | Foreign Exchange Future | 0.10700 | 0.10300 | 0 |
| 06/01/2011 | € / R On 13 June 2011 | 9.85 | P | Foreign Exchange Future | 0.90500 | 0.90400 | 0 |
| 06/01/2011 | € / R On 13 June 2011 | 9.75 | P | Foreign Exchange Future | 0.81900 | 0.81700 | 0 |
| 06/01/2011 | € / R On 13 June 2011 | 9.80 | P | Foreign Exchange Future | 0.86200 | 0.86000 | 0 |
| 06/01/2011 | € / R On 19 September 2011 | | | Foreign Exchange Future | 9.17910 | 9.17710 | 2,364 |
| 06/01/2011 | € / R On 19 September 2011 | 9.65 | C | Foreign Exchange Future | 0.24800 | 0.23900 | 0 |
| 06/01/2011 | € / R On 19 September 2011 | 9.60 | C | Foreign Exchange Future | 0.26000 | 0.25100 | 0 |
| 06/01/2011 | € / R On 19 September 2011 | 9.70 | C | Foreign Exchange Future | 0.23600 | 0.22800 | 0 |
| 06/01/2011 | € / R On 19 September 2011 | 9.70 | P | Foreign Exchange Future | 0.75700 | 0.75100 | 0 |
| 06/01/2011 | € / R On 19 September 2011 | 9.60 | P | Foreign Exchange Future | 0.68100 | 0.67400 | 0 |
| 06/01/2011 | € / R On 19 September 2011 | 9.65 | P | Foreign Exchange Future | 0.71900 | 0.71200 | 0 |
| 06/01/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 9.29010 | 9.28940 | 0 |
| 06/01/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 0.31800 | 0.31200 | 0 |
| 06/01/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 0.30600 | 0.30000 | 0 |
| 06/01/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 0.33100 | 0.32500 | 0 |
| 06/01/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.79100 | 0.78600 | 0 |
| 06/01/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.86600 | 0.86100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.82800 | 0.82300 | 0 |
| 06/01/2011 | AU\$ / R On 14 March 2011 | | | Foreign Exchange Future | 6.75660 | 6.73480 | 7,873 |
| 06/01/2011 | AU\$ / R On 14 March 2011 | 6.70 | C | Foreign Exchange Future | 0.14900 | 0.13300 | 0 |
| 06/01/2011 | AU\$ / R On 14 March 2011 | 6.75 | C | Foreign Exchange Future | 0.11700 | 0.11100 | 0 |
| 06/01/2011 | AU\$ / R On 14 March 2011 | 6.65 | C | Foreign Exchange Future | 0.18300 | 0.16600 | 0 |
| 06/01/2011 | AU\$ / R On 14 March 2011 | 6.65 | P | Foreign Exchange Future | 0.07600 | 0.08100 | 0 |
| 06/01/2011 | AU\$ / R On 14 March 2011 | 6.75 | P | Foreign Exchange Future | 0.11000 | 0.12600 | 0 |
| 06/01/2011 | AU\$ / R On 14 March 2011 | 6.70 | P | Foreign Exchange Future | 0.09200 | 0.09800 | 0 |
| 06/01/2011 | AU\$ / R On 13 June 2011 | | | Foreign Exchange Future | 6.75620 | 6.73400 | 875 |
| 06/01/2011 | AU\$ / R On 13 June 2011 | 6.65 | C | Foreign Exchange Future | 0.25100 | 0.24000 | 0 |
| 06/01/2011 | AU\$ / R On 13 June 2011 | 6.60 | C | Foreign Exchange Future | 0.28600 | 0.27400 | 0 |
| 06/01/2011 | AU\$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.21800 | 0.20800 | 0 |
| 06/01/2011 | AU\$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.16200 | 0.17400 | 0 |
| 06/01/2011 | AU\$ / R On 13 June 2011 | 6.60 | P | Foreign Exchange Future | 0.13000 | 0.14000 | 0 |
| 06/01/2011 | AU\$ / R On 13 June 2011 | 6.65 | P | Foreign Exchange Future | 0.14500 | 0.15600 | 0 |
| 06/01/2011 | AU\$ / R On 19 September 2011 | | | Foreign Exchange Future | 6.77000 | 6.74700 | 5,790 |
| 06/01/2011 | AU\$ / R On 19 September 2011 | 6.65 | C | Foreign Exchange Future | 0.31200 | 0.30000 | 0 |
| 06/01/2011 | AU\$ / R On 19 September 2011 | 6.60 | C | Foreign Exchange Future | 0.34600 | 0.33400 | 0 |
| 06/01/2011 | AU\$ / R On 19 September 2011 | 6.70 | C | Foreign Exchange Future | 0.27900 | 0.26900 | 0 |
| 06/01/2011 | AU\$ / R On 19 September 2011 | 6.70 | P | Foreign Exchange Future | 0.20900 | 0.22200 | 0 |
| 06/01/2011 | AU\$ / R On 19 September 2011 | 6.60 | P | Foreign Exchange Future | 0.17600 | 0.18700 | 0 |
| 06/01/2011 | AU\$ / R On 19 September 2011 | 6.65 | P | Foreign Exchange Future | 0.19200 | 0.20300 | 0 |
| 06/01/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 7.60260 | 7.56570 | 0 |
| 06/01/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 1.00100 | 0.98000 | 0 |
| 06/01/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 0.98100 | 0.95900 | 0 |
| 06/01/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.02200 | 1.00100 | 0 |
| 06/01/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.66900 | 0.68500 | 0 |
| 06/01/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.72800 | 0.74300 | 0 |
| 06/01/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.69800 | 0.71400 | 0 |
| 06/01/2011 | CAD/ R On 14 March 2011 | | | Foreign Exchange Future | 6.84850 | 6.82370 | 1,991 |
| 06/01/2011 | CAD/ R On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.05000 | 0.04600 | 0 |
| 06/01/2011 | CAD/ R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.04100 | 0.03800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 06/01/2011 | CAD/ R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.06200 | 0.05700 | 0 |
| 06/01/2011 | CAD/ R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.21400 | 0.23300 | 0 |
| 06/01/2011 | CAD/ R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.29300 | 0.31400 | 0 |
| 06/01/2011 | CAD/ R On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.25200 | 0.27200 | 0 |
| 06/01/2011 | CAD/ R On 13 June 2011 | | | Foreign Exchange Future | 6.91100 | 6.88600 | 0 |
| 06/01/2011 | CAD/ R On 13 June 2011 | 6.90 | C | Foreign Exchange Future | 0.20000 | 0.19200 | 0 |
| 06/01/2011 | CAD/ R On 13 June 2011 | 6.85 | C | Foreign Exchange Future | 0.22800 | 0.21400 | 0 |
| 06/01/2011 | CAD/ R On 13 June 2011 | 6.95 | C | Foreign Exchange Future | 0.17800 | 0.17200 | 0 |
| 06/01/2011 | CAD/ R On 13 June 2011 | 6.95 | P | Foreign Exchange Future | 0.21700 | 0.23600 | 0 |
| 06/01/2011 | CAD/ R On 13 June 2011 | 6.85 | P | Foreign Exchange Future | 0.16700 | 0.17800 | 0 |
| 06/01/2011 | CAD/ R On 13 June 2011 | 6.90 | P | Foreign Exchange Future | 0.18900 | 0.20600 | 0 |
| 06/01/2011 | CHF / R On 14 March 2011 | | | Foreign Exchange Future | 7.08340 | 7.06550 | 190 |
| 06/01/2011 | CHF / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.11300 | 0.11000 | 0 |
| 06/01/2011 | CHF / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.12900 | 0.12600 | 0 |
| 06/01/2011 | CHF / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.09900 | 0.09700 | 0 |
| 06/01/2011 | CHF / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.31600 | 0.33200 | 0 |
| 06/01/2011 | CHF / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.24600 | 0.26100 | 0 |
| 06/01/2011 | CHF / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.28000 | 0.29500 | 0 |
| 06/01/2011 | CHF / R On 13 June 2011 | | | Foreign Exchange Future | 7.17260 | 7.15530 | 0 |
| 06/01/2011 | CHF / R On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.31200 | 0.30700 | 0 |
| 06/01/2011 | CHF / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.33900 | 0.33300 | 0 |
| 06/01/2011 | CHF / R On 13 June 2011 | 7.15 | C | Foreign Exchange Future | 0.28700 | 0.28300 | 0 |
| 06/01/2011 | CHF / R On 13 June 2011 | 7.15 | P | Foreign Exchange Future | 0.26400 | 0.27800 | 0 |
| 06/01/2011 | CHF / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.21600 | 0.22800 | 0 |
| 06/01/2011 | CHF / R On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.23900 | 0.25200 | 0 |
| 06/01/2011 | RAIN On 14 March 2011 | | | Foreign Exchange Future | 13,216.30000 | 13,206.06000 | 0 |
| 06/01/2011 | RAIN On 14 March 2011 | 13600.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/01/2011 | RAIN On 14 March 2011 | 13599.99 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/01/2011 | RAIN On 14 March 2011 | 13600.01 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/01/2011 | RAIN On 14 March 2011 | 13600.01 | P | Foreign Exchange Future | 383.70000 | 394.00000 | 0 |
| 06/01/2011 | RAIN On 14 March 2011 | 13599.99 | P | Foreign Exchange Future | 383.70000 | 393.90000 | 0 |
| 06/01/2011 | RAIN On 14 March 2011 | 13600.00 | P | Foreign Exchange Future | 383.70000 | 393.90000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 06/01/2011 | RAIN On 13 June 2011 | | | Foreign Exchange Future | 13,369.23000 | 13,362.50000 | 0 |
| 06/01/2011 | RAIN On 13 June 2011 | 13500.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/01/2011 | RAIN On 13 June 2011 | 13500.01 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/01/2011 | RAIN On 13 June 2011 | 13499.99 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/01/2011 | RAIN On 13 June 2011 | 13499.99 | P | Foreign Exchange Future | 130.80000 | 137.50000 | 0 |
| 06/01/2011 | RAIN On 13 June 2011 | 13500.01 | P | Foreign Exchange Future | 130.80000 | 137.50000 | 0 |
| 06/01/2011 | RAIN On 13 June 2011 | 13500.00 | P | Foreign Exchange Future | 130.80000 | 137.50000 | 0 |
| 06/01/2011 | YUAN/R On 14 March 2011 | | | Foreign Exchange Future | 1.03020 | 1.03350 | 0 |
| 06/01/2011 | YUAN/R On 14 March 2011 | 1.05 | C | Foreign Exchange Future | 0.01620 | 0.01770 | 0 |
| 06/01/2011 | YUAN/R On 14 March 2011 | 1.10 | C | Foreign Exchange Future | 0.00660 | 0.00740 | 0 |
| 06/01/2011 | YUAN/R On 14 March 2011 | 1.00 | C | Foreign Exchange Future | 0.04080 | 0.04330 | 0 |
| 06/01/2011 | YUAN/R On 14 March 2011 | 1.00 | P | Foreign Exchange Future | 0.01060 | 0.00980 | 0 |
| 06/01/2011 | YUAN/R On 14 March 2011 | 1.10 | P | Foreign Exchange Future | 0.07640 | 0.07390 | 0 |
| 06/01/2011 | YUAN/R On 14 March 2011 | 1.05 | P | Foreign Exchange Future | 0.03600 | 0.03420 | 0 |
| 06/01/2011 | YUAN/R On 13 June 2011 | | | Foreign Exchange Future | 1.04340 | 1.04700 | 0 |
| 06/01/2011 | YUAN/R On 13 June 2011 | 1.05 | C | Foreign Exchange Future | 0.03530 | 0.03880 | 0 |
| 06/01/2011 | YUAN/R On 13 June 2011 | 1.10 | C | Foreign Exchange Future | 0.02030 | 0.02300 | 0 |
| 06/01/2011 | YUAN/R On 13 June 2011 | 1.00 | C | Foreign Exchange Future | 0.06200 | 0.06560 | 0 |
| 06/01/2011 | YUAN/R On 13 June 2011 | 1.00 | P | Foreign Exchange Future | 0.01860 | 0.01860 | 0 |
| 06/01/2011 | YUAN/R On 13 June 2011 | 1.10 | P | Foreign Exchange Future | 0.07690 | 0.07600 | 0 |
| 06/01/2011 | YUAN/R On 13 June 2011 | 1.05 | P | Foreign Exchange Future | 0.04190 | 0.04180 | 0 |
| 07/01/2011 | \$ / R On 14 March 2011 | | | Foreign Exchange Future | 6.86640 | 6.82890 | 270,037 |
| 07/01/2011 | \$ / R On 14 March 2011 | 8.00 | C | Foreign Exchange Future | 0.00600 | 0.00800 | 29,607 |
| 07/01/2011 | \$ / R On 14 March 2011 | 8.05 | C | Foreign Exchange Future | 0.00500 | 0.00700 | 340 |
| 07/01/2011 | \$ / R On 14 March 2011 | 7.95 | C | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 07/01/2011 | \$ / R On 14 March 2011 | 8.50 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 30,000 |
| 07/01/2011 | \$ / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 07/01/2011 | \$ / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.04800 | 0.04400 | 29,607 |
| 07/01/2011 | \$ / R On 14 March 2011 | 8.40 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 3,000 |
| 07/01/2011 | \$ / R On 14 March 2011 | 7.50 | C | Foreign Exchange Future | 0.02700 | 0.02600 | 12,000 |
| 07/01/2011 | \$ / R On 14 March 2011 | 7.55 | C | Foreign Exchange Future | 0.02300 | 0.02300 | 871 |
| 07/01/2011 | \$ / R On 14 March 2011 | 7.60 | C | Foreign Exchange Future | 0.02000 | 0.02000 | 3,071 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2011 | \$ / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.05600 | 0.05100 | 10,500 |
| 07/01/2011 | \$ / R On 14 March 2011 | 7.15 | C | Foreign Exchange Future | 0.07500 | 0.06700 | 600 |
| 07/01/2011 | \$ / R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.08700 | 0.07700 | 3,280 |
| 07/01/2011 | \$ / R On 14 March 2011 | 7.40 | C | Foreign Exchange Future | 0.03600 | 0.03400 | 65 |
| 07/01/2011 | \$ / R On 14 March 2011 | 7.35 | C | Foreign Exchange Future | 0.04200 | 0.03900 | 400 |
| 07/01/2011 | \$ / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.06500 | 0.05800 | 0 |
| 07/01/2011 | \$ / R On 14 March 2011 | 6.85 | C | Foreign Exchange Future | 0.17300 | 0.15300 | 8,500 |
| 07/01/2011 | \$ / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.39900 | 0.42900 | 2,571 |
| 07/01/2011 | \$ / R On 14 March 2011 | 6.85 | P | Foreign Exchange Future | 0.15700 | 0.17400 | 0 |
| 07/01/2011 | \$ / R On 14 March 2011 | 7.15 | P | Foreign Exchange Future | 0.35900 | 0.38800 | 0 |
| 07/01/2011 | \$ / R On 14 March 2011 | 7.40 | P | Foreign Exchange Future | 0.57000 | 0.60500 | 0 |
| 07/01/2011 | \$ / R On 14 March 2011 | 7.35 | P | Foreign Exchange Future | 0.52600 | 0.56000 | 0 |
| 07/01/2011 | \$ / R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.32100 | 0.34800 | 3,000 |
| 07/01/2011 | \$ / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.44000 | 0.47200 | 3,000 |
| 07/01/2011 | \$ / R On 14 March 2011 | 7.60 | P | Foreign Exchange Future | 0.75400 | 0.79100 | 0 |
| 07/01/2011 | \$ / R On 14 March 2011 | 7.55 | P | Foreign Exchange Future | 0.70700 | 0.74400 | 0 |
| 07/01/2011 | \$ / R On 14 March 2011 | 7.50 | P | Foreign Exchange Future | 0.66100 | 0.69700 | 0 |
| 07/01/2011 | \$ / R On 14 March 2011 | 8.40 | P | Foreign Exchange Future | 1.53600 | 1.57400 | 0 |
| 07/01/2011 | \$ / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.48200 | 0.51500 | 0 |
| 07/01/2011 | \$ / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 3.63400 | 3.67100 | 0 |
| 07/01/2011 | \$ / R On 14 March 2011 | 7.95 | P | Foreign Exchange Future | 1.09100 | 1.12900 | 0 |
| 07/01/2011 | \$ / R On 14 March 2011 | 8.50 | P | Foreign Exchange Future | 1.63600 | 1.67400 | 0 |
| 07/01/2011 | \$ / R On 14 March 2011 | 8.05 | P | Foreign Exchange Future | 1.18900 | 1.22800 | 0 |
| 07/01/2011 | \$ / R On 14 March 2011 | 8.00 | P | Foreign Exchange Future | 1.14000 | 1.17900 | 0 |
| 07/01/2011 | \$ / R On 13 June 2011 | | | Foreign Exchange Future | 6.94690 | 6.90820 | 60,349 |
| 07/01/2011 | \$ / R On 13 June 2011 | 7.45 | C | Foreign Exchange Future | 0.13100 | 0.11800 | 0 |
| 07/01/2011 | \$ / R On 13 June 2011 | 7.50 | C | Foreign Exchange Future | 0.12300 | 0.11000 | 300 |
| 07/01/2011 | \$ / R On 13 June 2011 | 7.40 | C | Foreign Exchange Future | 0.14000 | 0.12600 | 0 |
| 07/01/2011 | \$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.40900 | 0.37800 | 0 |
| 07/01/2011 | \$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.16200 | 0.17000 | 0 |
| 07/01/2011 | \$ / R On 13 June 2011 | 7.40 | P | Foreign Exchange Future | 0.59300 | 0.61800 | 0 |
| 07/01/2011 | \$ / R On 13 June 2011 | 7.50 | P | Foreign Exchange Future | 0.67600 | 0.70200 | 0 |
| 07/01/2011 | \$ / R On 13 June 2011 | 7.45 | P | Foreign Exchange Future | 0.63400 | 0.66000 | 0 |
| 07/01/2011 | \$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.04840 | 7.01050 | 11,973 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2011 | \$ / R On 19 September 2011 | 8.05 | C | Foreign Exchange Future | 0.12800 | 0.11700 | 0 |
| 07/01/2011 | \$ / R On 19 September 2011 | 8.10 | C | Foreign Exchange Future | 0.12300 | 0.11200 | 0 |
| 07/01/2011 | \$ / R On 19 September 2011 | 8.00 | C | Foreign Exchange Future | 0.13400 | 0.12300 | 0 |
| 07/01/2011 | \$ / R On 19 September 2011 | 8.00 | P | Foreign Exchange Future | 1.08600 | 1.11300 | 0 |
| 07/01/2011 | \$ / R On 19 September 2011 | 8.10 | P | Foreign Exchange Future | 1.17500 | 1.20200 | 0 |
| 07/01/2011 | \$ / R On 19 September 2011 | 8.05 | P | Foreign Exchange Future | 1.13000 | 1.15700 | 0 |
| 07/01/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.13860 | 7.10020 | 16 |
| 07/01/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.35200 | 0.33300 | 0 |
| 07/01/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.33700 | 0.31800 | 0 |
| 07/01/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.36800 | 0.34800 | 0 |
| 07/01/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.52900 | 0.54800 | 0 |
| 07/01/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.59800 | 0.61800 | 0 |
| 07/01/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.56300 | 0.58300 | 0 |
| 07/01/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.13540 | 9.09640 | 0 |
| 07/01/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.56100 | 1.52700 | 0 |
| 07/01/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.54600 | 1.51200 | 0 |
| 07/01/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.57700 | 1.54300 | 0 |
| 07/01/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.59200 | 1.59700 | 0 |
| 07/01/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.66100 | 1.66600 | 0 |
| 07/01/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.62600 | 1.63100 | 0 |
| 07/01/2011 | \$ / R MAXI On 14 March 2011 | | | Foreign Exchange Future | 6.86640 | 6.82890 | 1,201 |
| 07/01/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.11522 | 0.10164 | 0 |
| 07/01/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.10004 | 0.08851 | 0 |
| 07/01/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | C | Foreign Exchange Future | 0.13240 | 0.11661 | 0 |
| 07/01/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | P | Foreign Exchange Future | 0.21600 | 0.23771 | 0 |
| 07/01/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.28364 | 0.30961 | 0 |
| 07/01/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.24882 | 0.27274 | 0 |
| 07/01/2011 | \$ / R MAXI On 13 June 2011 | | | Foreign Exchange Future | 6.94690 | 6.90820 | 0 |
| 07/01/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.23141 | 0.21068 | 0 |
| 07/01/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.21507 | 0.19544 | 0 |
| 07/01/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | C | Foreign Exchange Future | 0.24907 | 0.22722 | 0 |
| 07/01/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | P | Foreign Exchange Future | 0.30217 | 0.31902 | 0 |
| 07/01/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.36817 | 0.38724 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.33451 | 0.35248 | 0 |
| 07/01/2011 | £ / R On 14 March 2011 | | | Foreign Exchange Future | 10.64600 | 10.59910 | 38,301 |
| 07/01/2011 | £ / R On 14 March 2011 | 11.80 | C | Foreign Exchange Future | 0.02400 | 0.02100 | 0 |
| 07/01/2011 | £ / R On 14 March 2011 | 11.85 | C | Foreign Exchange Future | 0.02200 | 0.01900 | 0 |
| 07/01/2011 | £ / R On 14 March 2011 | 11.75 | C | Foreign Exchange Future | 0.02700 | 0.02300 | 0 |
| 07/01/2011 | £ / R On 14 March 2011 | 11.45 | C | Foreign Exchange Future | 0.04900 | 0.04300 | 870 |
| 07/01/2011 | £ / R On 14 March 2011 | 12.55 | C | Foreign Exchange Future | 0.00600 | 0.00500 | 870 |
| 07/01/2011 | £ / R On 14 March 2011 | 12.00 | C | Foreign Exchange Future | 0.01600 | 0.01400 | 150 |
| 07/01/2011 | £ / R On 14 March 2011 | 12.00 | P | Foreign Exchange Future | 1.37000 | 1.41500 | 0 |
| 07/01/2011 | £ / R On 14 March 2011 | 12.55 | P | Foreign Exchange Future | 1.91000 | 1.95600 | 0 |
| 07/01/2011 | £ / R On 14 March 2011 | 11.75 | P | Foreign Exchange Future | 1.13100 | 1.17400 | 0 |
| 07/01/2011 | £ / R On 14 March 2011 | 11.45 | P | Foreign Exchange Future | 0.85300 | 0.89400 | 0 |
| 07/01/2011 | £ / R On 14 March 2011 | 11.85 | P | Foreign Exchange Future | 1.22600 | 1.27000 | 0 |
| 07/01/2011 | £ / R On 14 March 2011 | 11.80 | P | Foreign Exchange Future | 1.17800 | 1.22200 | 0 |
| 07/01/2011 | £ / R On 13 June 2011 | | | Foreign Exchange Future | 10.76030 | 10.71130 | 2,060 |
| 07/01/2011 | £ / R On 13 June 2011 | 11.85 | C | Foreign Exchange Future | 0.12100 | 0.10900 | 0 |
| 07/01/2011 | £ / R On 13 June 2011 | 11.90 | C | Foreign Exchange Future | 0.11400 | 0.10300 | 0 |
| 07/01/2011 | £ / R On 13 June 2011 | 11.80 | C | Foreign Exchange Future | 0.12700 | 0.11500 | 0 |
| 07/01/2011 | £ / R On 13 June 2011 | 11.80 | P | Foreign Exchange Future | 1.16700 | 1.20400 | 0 |
| 07/01/2011 | £ / R On 13 June 2011 | 11.90 | P | Foreign Exchange Future | 1.25400 | 1.29200 | 0 |
| 07/01/2011 | £ / R On 13 June 2011 | 11.85 | P | Foreign Exchange Future | 1.21100 | 1.24800 | 0 |
| 07/01/2011 | £ / R On 19 September 2011 | | | Foreign Exchange Future | 10.90180 | 10.85390 | 2,426 |
| 07/01/2011 | £ / R On 19 September 2011 | 11.50 | C | Foreign Exchange Future | 0.31900 | 0.29300 | 0 |
| 07/01/2011 | £ / R On 19 September 2011 | 11.55 | C | Foreign Exchange Future | 0.30600 | 0.28100 | 0 |
| 07/01/2011 | £ / R On 19 September 2011 | 11.45 | C | Foreign Exchange Future | 0.33200 | 0.30500 | 0 |
| 07/01/2011 | £ / R On 19 September 2011 | 11.45 | P | Foreign Exchange Future | 0.88000 | 0.90100 | 0 |
| 07/01/2011 | £ / R On 19 September 2011 | 11.55 | P | Foreign Exchange Future | 0.95400 | 0.97700 | 0 |
| 07/01/2011 | £ / R On 19 September 2011 | 11.50 | P | Foreign Exchange Future | 0.91700 | 0.93900 | 0 |
| 07/01/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 11.02400 | 10.97740 | 0 |
| 07/01/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.41200 | 0.38800 | 0 |
| 07/01/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.39900 | 0.37500 | 0 |
| 07/01/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.42600 | 0.40100 | 0 |
| 07/01/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 1.00200 | 1.02400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 1.07500 | 1.09800 | 0 |
| 07/01/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 1.03800 | 1.06100 | 0 |
| 07/01/2011 | ¥ / R On 14 March 2011 | | | Foreign Exchange Future | 0.08260 | 0.08220 | 741 |
| 07/01/2011 | ¥ / R On 14 March 2011 | 0.09 | C | Foreign Exchange Future | 0.00118 | 0.00109 | 0 |
| 07/01/2011 | ¥ / R On 14 March 2011 | 0.10 | C | Foreign Exchange Future | 0.00021 | 0.00020 | 0 |
| 07/01/2011 | ¥ / R On 14 March 2011 | 0.08 | C | Foreign Exchange Future | 0.00610 | 0.00578 | 0 |
| 07/01/2011 | ¥ / R On 14 March 2011 | 0.08 | P | Foreign Exchange Future | 0.00050 | 0.00058 | 0 |
| 07/01/2011 | ¥ / R On 14 March 2011 | 0.10 | P | Foreign Exchange Future | 0.01461 | 0.01500 | 0 |
| 07/01/2011 | ¥ / R On 14 March 2011 | 0.09 | P | Foreign Exchange Future | 0.00558 | 0.00589 | 0 |
| 07/01/2011 | ¥ / R On 13 June 2011 | | | Foreign Exchange Future | 0.08370 | 0.08320 | 0 |
| 07/01/2011 | ¥ / R On 13 June 2011 | 0.09 | C | Foreign Exchange Future | 0.00354 | 0.00334 | 0 |
| 07/01/2011 | ¥ / R On 13 June 2011 | 0.08 | C | Foreign Exchange Future | 0.00941 | 0.00900 | 0 |
| 07/01/2011 | ¥ / R On 13 June 2011 | 0.10 | C | Foreign Exchange Future | 0.00132 | 0.00125 | 0 |
| 07/01/2011 | ¥ / R On 13 June 2011 | 0.10 | P | Foreign Exchange Future | 0.01262 | 0.01305 | 0 |
| 07/01/2011 | ¥ / R On 13 June 2011 | 0.08 | P | Foreign Exchange Future | 0.00071 | 0.00080 | 0 |
| 07/01/2011 | ¥ / R On 13 June 2011 | 0.09 | P | Foreign Exchange Future | 0.00484 | 0.00514 | 0 |
| 07/01/2011 | € / R On 14 March 2011 | | | Foreign Exchange Future | 8.90210 | 8.95520 | 19,414 |
| 07/01/2011 | € / R On 14 March 2011 | 9.80 | C | Foreign Exchange Future | 0.01700 | 0.02000 | 0 |
| 07/01/2011 | € / R On 14 March 2011 | 9.85 | C | Foreign Exchange Future | 0.01500 | 0.01800 | 0 |
| 07/01/2011 | € / R On 14 March 2011 | 9.75 | C | Foreign Exchange Future | 0.02000 | 0.02300 | 0 |
| 07/01/2011 | € / R On 14 March 2011 | 9.50 | C | Foreign Exchange Future | 0.03800 | 0.04400 | 10,429 |
| 07/01/2011 | € / R On 14 March 2011 | 10.40 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 14,937 |
| 07/01/2011 | € / R On 14 March 2011 | 10.10 | C | Foreign Exchange Future | 0.00800 | 0.00900 | 100 |
| 07/01/2011 | € / R On 14 March 2011 | 9.60 | C | Foreign Exchange Future | 0.02900 | 0.03400 | 0 |
| 07/01/2011 | € / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 4,508 |
| 07/01/2011 | € / R On 14 March 2011 | 10.10 | P | Foreign Exchange Future | 1.20600 | 1.15400 | 0 |
| 07/01/2011 | € / R On 14 March 2011 | 9.60 | P | Foreign Exchange Future | 0.72700 | 0.67900 | 3,000 |
| 07/01/2011 | € / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 1.60100 | 1.54900 | 0 |
| 07/01/2011 | € / R On 14 March 2011 | 10.40 | P | Foreign Exchange Future | 1.50200 | 1.45000 | 0 |
| 07/01/2011 | € / R On 14 March 2011 | 9.75 | P | Foreign Exchange Future | 0.86800 | 0.81800 | 0 |
| 07/01/2011 | € / R On 14 March 2011 | 9.50 | P | Foreign Exchange Future | 0.63600 | 0.58900 | 0 |
| 07/01/2011 | € / R On 14 March 2011 | 9.85 | P | Foreign Exchange Future | 0.96300 | 0.91300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2011 | € / R On 14 March 2011 | 9.80 | P | Foreign Exchange Future | 0.91500 | 0.86500 | 0 |
| 07/01/2011 | € / R On 13 June 2011 | | | Foreign Exchange Future | 9.00090 | 9.05240 | 5,855 |
| 07/01/2011 | € / R On 13 June 2011 | 9.80 | C | Foreign Exchange Future | 0.10800 | 0.11400 | 0 |
| 07/01/2011 | € / R On 13 June 2011 | 9.85 | C | Foreign Exchange Future | 0.10200 | 0.10700 | 0 |
| 07/01/2011 | € / R On 13 June 2011 | 9.75 | C | Foreign Exchange Future | 0.11400 | 0.12100 | 0 |
| 07/01/2011 | € / R On 13 June 2011 | 9.75 | P | Foreign Exchange Future | 0.86300 | 0.81900 | 0 |
| 07/01/2011 | € / R On 13 June 2011 | 9.85 | P | Foreign Exchange Future | 0.95100 | 0.90500 | 0 |
| 07/01/2011 | € / R On 13 June 2011 | 9.80 | P | Foreign Exchange Future | 0.90700 | 0.86200 | 0 |
| 07/01/2011 | € / R On 19 September 2011 | | | Foreign Exchange Future | 9.12570 | 9.17910 | 2,364 |
| 07/01/2011 | € / R On 19 September 2011 | 9.65 | C | Foreign Exchange Future | 0.23500 | 0.24800 | 0 |
| 07/01/2011 | € / R On 19 September 2011 | 9.70 | C | Foreign Exchange Future | 0.22400 | 0.23600 | 0 |
| 07/01/2011 | € / R On 19 September 2011 | 9.60 | C | Foreign Exchange Future | 0.24700 | 0.26000 | 0 |
| 07/01/2011 | € / R On 19 September 2011 | 9.60 | P | Foreign Exchange Future | 0.72100 | 0.68100 | 0 |
| 07/01/2011 | € / R On 19 September 2011 | 9.70 | P | Foreign Exchange Future | 0.79800 | 0.75700 | 0 |
| 07/01/2011 | € / R On 19 September 2011 | 9.65 | P | Foreign Exchange Future | 0.75900 | 0.71900 | 0 |
| 07/01/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 9.23700 | 9.29010 | 0 |
| 07/01/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 0.30700 | 0.31800 | 0 |
| 07/01/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 0.31900 | 0.33100 | 0 |
| 07/01/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 0.29500 | 0.30600 | 0 |
| 07/01/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.90800 | 0.86600 | 0 |
| 07/01/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.83200 | 0.79100 | 0 |
| 07/01/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.87000 | 0.82800 | 0 |
| 07/01/2011 | AU\$ / R On 14 March 2011 | | | Foreign Exchange Future | 6.79670 | 6.75660 | 7,773 |
| 07/01/2011 | AU\$ / R On 14 March 2011 | 6.70 | C | Foreign Exchange Future | 0.17700 | 0.14900 | 0 |
| 07/01/2011 | AU\$ / R On 14 March 2011 | 6.75 | C | Foreign Exchange Future | 0.14300 | 0.11700 | 0 |
| 07/01/2011 | AU\$ / R On 14 March 2011 | 6.65 | C | Foreign Exchange Future | 0.21300 | 0.18300 | 0 |
| 07/01/2011 | AU\$ / R On 14 March 2011 | 6.65 | P | Foreign Exchange Future | 0.06600 | 0.07600 | 0 |
| 07/01/2011 | AU\$ / R On 14 March 2011 | 6.75 | P | Foreign Exchange Future | 0.09600 | 0.11000 | 0 |
| 07/01/2011 | AU\$ / R On 14 March 2011 | 6.70 | P | Foreign Exchange Future | 0.08000 | 0.09200 | 0 |
| 07/01/2011 | AU\$ / R On 13 June 2011 | | | Foreign Exchange Future | 6.79670 | 6.75620 | 875 |
| 07/01/2011 | AU\$ / R On 13 June 2011 | 6.65 | C | Foreign Exchange Future | 0.28100 | 0.25100 | 0 |
| 07/01/2011 | AU\$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.24700 | 0.21800 | 0 |
| 07/01/2011 | AU\$ / R On 13 June 2011 | 6.60 | C | Foreign Exchange Future | 0.31700 | 0.28600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2011 | AU\$ / R On 13 June 2011 | 6.60 | P | Foreign Exchange Future | 0.12000 | 0.13000 | 0 |
| 07/01/2011 | AU\$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.15000 | 0.16200 | 0 |
| 07/01/2011 | AU\$ / R On 13 June 2011 | 6.65 | P | Foreign Exchange Future | 0.13400 | 0.14500 | 0 |
| 07/01/2011 | AU\$ / R On 19 September 2011 | | | Foreign Exchange Future | 6.80950 | 6.77000 | 5,790 |
| 07/01/2011 | AU\$ / R On 19 September 2011 | 6.65 | C | Foreign Exchange Future | 0.34100 | 0.31200 | 0 |
| 07/01/2011 | AU\$ / R On 19 September 2011 | 6.70 | C | Foreign Exchange Future | 0.30800 | 0.27900 | 0 |
| 07/01/2011 | AU\$ / R On 19 September 2011 | 6.60 | C | Foreign Exchange Future | 0.37600 | 0.34600 | 0 |
| 07/01/2011 | AU\$ / R On 19 September 2011 | 6.60 | P | Foreign Exchange Future | 0.16700 | 0.17600 | 0 |
| 07/01/2011 | AU\$ / R On 19 September 2011 | 6.70 | P | Foreign Exchange Future | 0.19900 | 0.20900 | 0 |
| 07/01/2011 | AU\$ / R On 19 September 2011 | 6.65 | P | Foreign Exchange Future | 0.18200 | 0.19200 | 0 |
| 07/01/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 7.60650 | 7.60260 | 0 |
| 07/01/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 1.00200 | 1.00100 | 0 |
| 07/01/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 0.98100 | 0.98100 | 0 |
| 07/01/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.02300 | 1.02200 | 0 |
| 07/01/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.66700 | 0.66900 | 0 |
| 07/01/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.72500 | 0.72800 | 0 |
| 07/01/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.69600 | 0.69800 | 0 |
| 07/01/2011 | CAD/ R On 14 March 2011 | | | Foreign Exchange Future | 6.91570 | 6.84850 | 1,991 |
| 07/01/2011 | CAD/ R On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.07200 | 0.05000 | 0 |
| 07/01/2011 | CAD/ R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.08700 | 0.06200 | 0 |
| 07/01/2011 | CAD/ R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.05900 | 0.04100 | 0 |
| 07/01/2011 | CAD/ R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.24300 | 0.29300 | 0 |
| 07/01/2011 | CAD/ R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.17100 | 0.21400 | 0 |
| 07/01/2011 | CAD/ R On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.20600 | 0.25200 | 0 |
| 07/01/2011 | CAD/ R On 13 June 2011 | | | Foreign Exchange Future | 6.98030 | 6.91100 | 0 |
| 07/01/2011 | CAD/ R On 13 June 2011 | 6.90 | C | Foreign Exchange Future | 0.24600 | 0.20000 | 0 |
| 07/01/2011 | CAD/ R On 13 June 2011 | 6.95 | C | Foreign Exchange Future | 0.21800 | 0.17800 | 0 |
| 07/01/2011 | CAD/ R On 13 June 2011 | 6.85 | C | Foreign Exchange Future | 0.27600 | 0.22800 | 0 |
| 07/01/2011 | CAD/ R On 13 June 2011 | 6.85 | P | Foreign Exchange Future | 0.14600 | 0.16700 | 0 |
| 07/01/2011 | CAD/ R On 13 June 2011 | 6.95 | P | Foreign Exchange Future | 0.18800 | 0.21700 | 0 |
| 07/01/2011 | CAD/ R On 13 June 2011 | 6.90 | P | Foreign Exchange Future | 0.16600 | 0.18900 | 0 |
| 07/01/2011 | CHF / R On 14 March 2011 | | | Foreign Exchange Future | 7.11210 | 7.08340 | 190 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 07/01/2011 | CHF / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.12000 | 0.11300 | 0 |
| 07/01/2011 | CHF / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.10500 | 0.09900 | 0 |
| 07/01/2011 | CHF / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.13700 | 0.12900 | 0 |
| 07/01/2011 | CHF / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.22500 | 0.24600 | 0 |
| 07/01/2011 | CHF / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.29300 | 0.31600 | 0 |
| 07/01/2011 | CHF / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.25800 | 0.28000 | 0 |
| 07/01/2011 | CHF / R On 13 June 2011 | | | Foreign Exchange Future | 7.20390 | 7.17260 | 0 |
| 07/01/2011 | CHF / R On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.32900 | 0.31200 | 0 |
| 07/01/2011 | CHF / R On 13 June 2011 | 7.15 | C | Foreign Exchange Future | 0.30300 | 0.28700 | 0 |
| 07/01/2011 | CHF / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.35700 | 0.33900 | 0 |
| 07/01/2011 | CHF / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.20300 | 0.21600 | 0 |
| 07/01/2011 | CHF / R On 13 June 2011 | 7.15 | P | Foreign Exchange Future | 0.24900 | 0.26400 | 0 |
| 07/01/2011 | CHF / R On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.22500 | 0.23900 | 0 |
| 07/01/2011 | RAIN On 14 March 2011 | | | Foreign Exchange Future | 13,225.18000 | 13,216.30000 | 0 |
| 07/01/2011 | RAIN On 14 March 2011 | 13600.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/01/2011 | RAIN On 14 March 2011 | 13600.01 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/01/2011 | RAIN On 14 March 2011 | 13599.99 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/01/2011 | RAIN On 14 March 2011 | 13599.99 | P | Foreign Exchange Future | 374.80000 | 383.70000 | 0 |
| 07/01/2011 | RAIN On 14 March 2011 | 13600.01 | P | Foreign Exchange Future | 374.80000 | 383.70000 | 0 |
| 07/01/2011 | RAIN On 14 March 2011 | 13600.00 | P | Foreign Exchange Future | 374.80000 | 383.70000 | 0 |
| 07/01/2011 | RAIN On 13 June 2011 | | | Foreign Exchange Future | 13,382.54000 | 13,369.23000 | 0 |
| 07/01/2011 | RAIN On 13 June 2011 | 13500.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/01/2011 | RAIN On 13 June 2011 | 13500.01 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/01/2011 | RAIN On 13 June 2011 | 13499.99 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/01/2011 | RAIN On 13 June 2011 | 13499.99 | P | Foreign Exchange Future | 117.50000 | 130.80000 | 0 |
| 07/01/2011 | RAIN On 13 June 2011 | 13500.01 | P | Foreign Exchange Future | 117.50000 | 130.80000 | 0 |
| 07/01/2011 | RAIN On 13 June 2011 | 13500.00 | P | Foreign Exchange Future | 117.50000 | 130.80000 | 0 |
| 07/01/2011 | YUAN/R On 14 March 2011 | | | Foreign Exchange Future | 1.03580 | 1.03020 | 0 |
| 07/01/2011 | YUAN/R On 14 March 2011 | 1.05 | C | Foreign Exchange Future | 0.01830 | 0.01620 | 0 |
| 07/01/2011 | YUAN/R On 14 March 2011 | 1.00 | C | Foreign Exchange Future | 0.04470 | 0.04080 | 0 |
| 07/01/2011 | YUAN/R On 14 March 2011 | 1.10 | C | Foreign Exchange Future | 0.00750 | 0.00660 | 0 |
| 07/01/2011 | YUAN/R On 14 March 2011 | 1.10 | P | Foreign Exchange Future | 0.07170 | 0.07640 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/01/2011 | YUAN/R On 14 March 2011 | 1.00 | P | Foreign Exchange Future | 0.00890 | 0.01060 | 0 |
| 07/01/2011 | YUAN/R On 14 March 2011 | 1.05 | P | Foreign Exchange Future | 0.03250 | 0.03600 | 0 |
| 07/01/2011 | YUAN/R On 13 June 2011 | | | Foreign Exchange Future | 1.04930 | 1.04340 | 0 |
| 07/01/2011 | YUAN/R On 13 June 2011 | 1.05 | C | Foreign Exchange Future | 0.03890 | 0.03530 | 0 |
| 07/01/2011 | YUAN/R On 13 June 2011 | 1.00 | C | Foreign Exchange Future | 0.06670 | 0.06200 | 0 |
| 07/01/2011 | YUAN/R On 13 June 2011 | 1.10 | C | Foreign Exchange Future | 0.02280 | 0.02030 | 0 |
| 07/01/2011 | YUAN/R On 13 June 2011 | 1.10 | P | Foreign Exchange Future | 0.07350 | 0.07690 | 0 |
| 07/01/2011 | YUAN/R On 13 June 2011 | 1.00 | P | Foreign Exchange Future | 0.01740 | 0.01860 | 0 |
| 07/01/2011 | YUAN/R On 13 June 2011 | 1.05 | P | Foreign Exchange Future | 0.03960 | 0.04190 | 0 |
| 10/01/2011 | \$ / R On 14 March 2011 | | | Foreign Exchange Future | 6.91310 | 6.86640 | 268,822 |
| 10/01/2011 | \$ / R On 14 March 2011 | 8.00 | C | Foreign Exchange Future | 0.00600 | 0.00600 | 29,607 |
| 10/01/2011 | \$ / R On 14 March 2011 | 8.05 | C | Foreign Exchange Future | 0.00500 | 0.00500 | 340 |
| 10/01/2011 | \$ / R On 14 March 2011 | 7.95 | C | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 10/01/2011 | \$ / R On 14 March 2011 | 8.50 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 30,000 |
| 10/01/2011 | \$ / R On 14 March 2011 | 6.85 | C | Foreign Exchange Future | 0.19500 | 0.17300 | 8,500 |
| 10/01/2011 | \$ / R On 14 March 2011 | 7.40 | C | Foreign Exchange Future | 0.03800 | 0.03600 | 65 |
| 10/01/2011 | \$ / R On 14 March 2011 | 7.15 | C | Foreign Exchange Future | 0.08100 | 0.07500 | 600 |
| 10/01/2011 | \$ / R On 14 March 2011 | 7.35 | C | Foreign Exchange Future | 0.04400 | 0.04200 | 400 |
| 10/01/2011 | \$ / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.07000 | 0.06500 | 0 |
| 10/01/2011 | \$ / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 10/01/2011 | \$ / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.05200 | 0.04800 | 29,607 |
| 10/01/2011 | \$ / R On 14 March 2011 | 8.40 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 3,000 |
| 10/01/2011 | \$ / R On 14 March 2011 | 7.50 | C | Foreign Exchange Future | 0.02800 | 0.02700 | 12,000 |
| 10/01/2011 | \$ / R On 14 March 2011 | 7.55 | C | Foreign Exchange Future | 0.02400 | 0.02300 | 871 |
| 10/01/2011 | \$ / R On 14 March 2011 | 7.60 | C | Foreign Exchange Future | 0.02100 | 0.02000 | 3,071 |
| 10/01/2011 | \$ / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.06000 | 0.05600 | 10,500 |
| 10/01/2011 | \$ / R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.09400 | 0.08700 | 3,280 |
| 10/01/2011 | \$ / R On 14 March 2011 | 7.40 | P | Foreign Exchange Future | 0.52500 | 0.57000 | 0 |
| 10/01/2011 | \$ / R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.28100 | 0.32100 | 3,000 |
| 10/01/2011 | \$ / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.39700 | 0.44000 | 3,000 |
| 10/01/2011 | \$ / R On 14 March 2011 | 7.60 | P | Foreign Exchange Future | 0.70800 | 0.75400 | 0 |
| 10/01/2011 | \$ / R On 14 March 2011 | 7.55 | P | Foreign Exchange Future | 0.66100 | 0.70700 | 0 |
| 10/01/2011 | \$ / R On 14 March 2011 | 7.50 | P | Foreign Exchange Future | 0.61500 | 0.66100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/01/2011 | \$ / R On 14 March 2011 | 8.40 | P | Foreign Exchange Future | 1.48900 | 1.53600 | 0 |
| 10/01/2011 | \$ / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.43900 | 0.48200 | 0 |
| 10/01/2011 | \$ / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.35700 | 0.39900 | 2,571 |
| 10/01/2011 | \$ / R On 14 March 2011 | 6.85 | P | Foreign Exchange Future | 0.13200 | 0.15700 | 0 |
| 10/01/2011 | \$ / R On 14 March 2011 | 7.35 | P | Foreign Exchange Future | 0.48100 | 0.52600 | 0 |
| 10/01/2011 | \$ / R On 14 March 2011 | 7.15 | P | Foreign Exchange Future | 0.31800 | 0.35900 | 0 |
| 10/01/2011 | \$ / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 3.58700 | 3.63400 | 0 |
| 10/01/2011 | \$ / R On 14 March 2011 | 7.95 | P | Foreign Exchange Future | 1.04400 | 1.09100 | 0 |
| 10/01/2011 | \$ / R On 14 March 2011 | 8.50 | P | Foreign Exchange Future | 1.58900 | 1.63600 | 0 |
| 10/01/2011 | \$ / R On 14 March 2011 | 8.05 | P | Foreign Exchange Future | 1.14200 | 1.18900 | 0 |
| 10/01/2011 | \$ / R On 14 March 2011 | 8.00 | P | Foreign Exchange Future | 1.09300 | 1.14000 | 0 |
| 10/01/2011 | \$ / R On 13 June 2011 | | | Foreign Exchange Future | 6.99380 | 6.94690 | 59,735 |
| 10/01/2011 | \$ / R On 13 June 2011 | 7.45 | C | Foreign Exchange Future | 0.13700 | 0.13100 | 0 |
| 10/01/2011 | \$ / R On 13 June 2011 | 7.50 | C | Foreign Exchange Future | 0.12800 | 0.12300 | 300 |
| 10/01/2011 | \$ / R On 13 June 2011 | 7.40 | C | Foreign Exchange Future | 0.14700 | 0.14000 | 0 |
| 10/01/2011 | \$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.43800 | 0.40900 | 0 |
| 10/01/2011 | \$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.14400 | 0.16200 | 0 |
| 10/01/2011 | \$ / R On 13 June 2011 | 7.40 | P | Foreign Exchange Future | 0.55300 | 0.59300 | 0 |
| 10/01/2011 | \$ / R On 13 June 2011 | 7.50 | P | Foreign Exchange Future | 0.63400 | 0.67600 | 0 |
| 10/01/2011 | \$ / R On 13 June 2011 | 7.45 | P | Foreign Exchange Future | 0.59300 | 0.63400 | 0 |
| 10/01/2011 | \$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.09670 | 7.04840 | 11,973 |
| 10/01/2011 | \$ / R On 19 September 2011 | 8.05 | C | Foreign Exchange Future | 0.13200 | 0.12800 | 0 |
| 10/01/2011 | \$ / R On 19 September 2011 | 8.10 | C | Foreign Exchange Future | 0.12600 | 0.12300 | 0 |
| 10/01/2011 | \$ / R On 19 September 2011 | 8.00 | C | Foreign Exchange Future | 0.13800 | 0.13400 | 0 |
| 10/01/2011 | \$ / R On 19 September 2011 | 8.00 | P | Foreign Exchange Future | 1.04100 | 1.08600 | 0 |
| 10/01/2011 | \$ / R On 19 September 2011 | 8.10 | P | Foreign Exchange Future | 1.12900 | 1.17500 | 0 |
| 10/01/2011 | \$ / R On 19 September 2011 | 8.05 | P | Foreign Exchange Future | 1.08500 | 1.13000 | 0 |
| 10/01/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.18920 | 7.13860 | 16 |
| 10/01/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.36600 | 0.35200 | 0 |
| 10/01/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.35000 | 0.33700 | 0 |
| 10/01/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.38300 | 0.36800 | 0 |
| 10/01/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.49400 | 0.52900 | 0 |
| 10/01/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.56100 | 0.59800 | 0 |
| 10/01/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.52700 | 0.56300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/01/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.18260 | 9.13540 | 0 |
| 10/01/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.57000 | 1.56100 | 0 |
| 10/01/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.55400 | 1.54600 | 0 |
| 10/01/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.58700 | 1.57700 | 0 |
| 10/01/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.55400 | 1.59200 | 0 |
| 10/01/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.62100 | 1.66100 | 0 |
| 10/01/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.58700 | 1.62600 | 0 |
| 10/01/2011 | \$ / R MAXI On 14 March 2011 | | | Foreign Exchange Future | 6.91310 | 6.86640 | 125 |
| 10/01/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.12626 | 0.11522 | 0 |
| 10/01/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.10936 | 0.10004 | 0 |
| 10/01/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | C | Foreign Exchange Future | 0.14538 | 0.13240 | 0 |
| 10/01/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | P | Foreign Exchange Future | 0.18228 | 0.21600 | 0 |
| 10/01/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.24626 | 0.28364 | 0 |
| 10/01/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.21316 | 0.24882 | 0 |
| 10/01/2011 | \$ / R MAXI On 13 June 2011 | | | Foreign Exchange Future | 6.99380 | 6.94690 | 0 |
| 10/01/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.24553 | 0.23141 | 0 |
| 10/01/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.22792 | 0.21507 | 0 |
| 10/01/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | C | Foreign Exchange Future | 0.26456 | 0.24907 | 0 |
| 10/01/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | P | Foreign Exchange Future | 0.27076 | 0.30217 | 0 |
| 10/01/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.33412 | 0.36817 | 0 |
| 10/01/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.30173 | 0.33451 | 0 |
| 10/01/2011 | £ / R On 14 March 2011 | | | Foreign Exchange Future | 10.74620 | 10.64600 | 37,714 |
| 10/01/2011 | £ / R On 14 March 2011 | 11.80 | C | Foreign Exchange Future | 0.02800 | 0.02400 | 0 |
| 10/01/2011 | £ / R On 14 March 2011 | 11.85 | C | Foreign Exchange Future | 0.02500 | 0.02200 | 0 |
| 10/01/2011 | £ / R On 14 March 2011 | 12.55 | C | Foreign Exchange Future | 0.00600 | 0.00600 | 870 |
| 10/01/2011 | £ / R On 14 March 2011 | 11.75 | C | Foreign Exchange Future | 0.03100 | 0.02700 | 0 |
| 10/01/2011 | £ / R On 14 March 2011 | 11.45 | C | Foreign Exchange Future | 0.05800 | 0.04900 | 870 |
| 10/01/2011 | £ / R On 14 March 2011 | 12.00 | C | Foreign Exchange Future | 0.01900 | 0.01600 | 150 |
| 10/01/2011 | £ / R On 14 March 2011 | 12.55 | P | Foreign Exchange Future | 1.81000 | 1.91000 | 0 |
| 10/01/2011 | £ / R On 14 March 2011 | 11.75 | P | Foreign Exchange Future | 1.03500 | 1.13100 | 0 |
| 10/01/2011 | £ / R On 14 March 2011 | 11.45 | P | Foreign Exchange Future | 0.76200 | 0.85300 | 0 |
| 10/01/2011 | £ / R On 14 March 2011 | 12.00 | P | Foreign Exchange Future | 1.27300 | 1.37000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/01/2011 | £ / R On 14 March 2011 | 11.85 | P | Foreign Exchange Future | 1.12900 | 1.22600 | 0 |
| 10/01/2011 | £ / R On 14 March 2011 | 11.80 | P | Foreign Exchange Future | 1.08200 | 1.17800 | 0 |
| 10/01/2011 | £ / R On 13 June 2011 | | | Foreign Exchange Future | 10.86040 | 10.76030 | 2,060 |
| 10/01/2011 | £ / R On 13 June 2011 | 11.85 | C | Foreign Exchange Future | 0.13600 | 0.12100 | 0 |
| 10/01/2011 | £ / R On 13 June 2011 | 11.90 | C | Foreign Exchange Future | 0.12900 | 0.11400 | 0 |
| 10/01/2011 | £ / R On 13 June 2011 | 11.80 | C | Foreign Exchange Future | 0.14300 | 0.12700 | 0 |
| 10/01/2011 | £ / R On 13 June 2011 | 11.80 | P | Foreign Exchange Future | 1.08300 | 1.16700 | 0 |
| 10/01/2011 | £ / R On 13 June 2011 | 11.90 | P | Foreign Exchange Future | 1.16900 | 1.25400 | 0 |
| 10/01/2011 | £ / R On 13 June 2011 | 11.85 | P | Foreign Exchange Future | 1.12600 | 1.21100 | 0 |
| 10/01/2011 | £ / R On 19 September 2011 | | | Foreign Exchange Future | 11.00340 | 10.90180 | 2,426 |
| 10/01/2011 | £ / R On 19 September 2011 | 11.50 | C | Foreign Exchange Future | 0.35100 | 0.31900 | 0 |
| 10/01/2011 | £ / R On 19 September 2011 | 11.45 | C | Foreign Exchange Future | 0.36500 | 0.33200 | 0 |
| 10/01/2011 | £ / R On 19 September 2011 | 11.55 | C | Foreign Exchange Future | 0.33800 | 0.30600 | 0 |
| 10/01/2011 | £ / R On 19 September 2011 | 11.55 | P | Foreign Exchange Future | 0.88500 | 0.95400 | 0 |
| 10/01/2011 | £ / R On 19 September 2011 | 11.45 | P | Foreign Exchange Future | 0.81200 | 0.88000 | 0 |
| 10/01/2011 | £ / R On 19 September 2011 | 11.50 | P | Foreign Exchange Future | 0.84800 | 0.91700 | 0 |
| 10/01/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 11.12710 | 11.02400 | 0 |
| 10/01/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.44900 | 0.41200 | 0 |
| 10/01/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.43500 | 0.39900 | 0 |
| 10/01/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.46300 | 0.42600 | 0 |
| 10/01/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.93600 | 1.00200 | 0 |
| 10/01/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 1.00800 | 1.07500 | 0 |
| 10/01/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.97200 | 1.03800 | 0 |
| 10/01/2011 | ¥ / R On 14 March 2011 | | | Foreign Exchange Future | 0.08330 | 0.08260 | 751 |
| 10/01/2011 | ¥ / R On 14 March 2011 | 0.09 | C | Foreign Exchange Future | 0.00129 | 0.00118 | 0 |
| 10/01/2011 | ¥ / R On 14 March 2011 | 0.10 | C | Foreign Exchange Future | 0.00022 | 0.00021 | 0 |
| 10/01/2011 | ¥ / R On 14 March 2011 | 0.08 | C | Foreign Exchange Future | 0.00668 | 0.00610 | 0 |
| 10/01/2011 | ¥ / R On 14 March 2011 | 0.08 | P | Foreign Exchange Future | 0.00038 | 0.00050 | 0 |
| 10/01/2011 | ¥ / R On 14 March 2011 | 0.10 | P | Foreign Exchange Future | 0.01392 | 0.01461 | 0 |
| 10/01/2011 | ¥ / R On 14 March 2011 | 0.09 | P | Foreign Exchange Future | 0.00499 | 0.00558 | 0 |
| 10/01/2011 | ¥ / R On 13 June 2011 | | | Foreign Exchange Future | 0.08440 | 0.08370 | 0 |
| 10/01/2011 | ¥ / R On 13 June 2011 | 0.09 | C | Foreign Exchange Future | 0.00378 | 0.00354 | 0 |
| 10/01/2011 | ¥ / R On 13 June 2011 | 0.10 | C | Foreign Exchange Future | 0.00140 | 0.00132 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/01/2011 | ¥ / R On 13 June 2011 | 0.08 | C | Foreign Exchange Future | 0.00999 | 0.00941 | 0 |
| 10/01/2011 | ¥ / R On 13 June 2011 | 0.08 | P | Foreign Exchange Future | 0.00059 | 0.00071 | 0 |
| 10/01/2011 | ¥ / R On 13 June 2011 | 0.10 | P | Foreign Exchange Future | 0.01200 | 0.01262 | 0 |
| 10/01/2011 | ¥ / R On 13 June 2011 | 0.09 | P | Foreign Exchange Future | 0.00438 | 0.00484 | 0 |
| 10/01/2011 | € / R On 14 March 2011 | | | Foreign Exchange Future | 8.98260 | 8.90210 | 19,534 |
| 10/01/2011 | € / R On 14 March 2011 | 9.80 | C | Foreign Exchange Future | 0.02200 | 0.01700 | 0 |
| 10/01/2011 | € / R On 14 March 2011 | 9.85 | C | Foreign Exchange Future | 0.02000 | 0.01500 | 0 |
| 10/01/2011 | € / R On 14 March 2011 | 9.75 | C | Foreign Exchange Future | 0.02500 | 0.02000 | 0 |
| 10/01/2011 | € / R On 14 March 2011 | 9.50 | C | Foreign Exchange Future | 0.04900 | 0.03800 | 10,429 |
| 10/01/2011 | € / R On 14 March 2011 | 10.40 | C | Foreign Exchange Future | 0.00500 | 0.00400 | 14,937 |
| 10/01/2011 | € / R On 14 March 2011 | 10.10 | C | Foreign Exchange Future | 0.01100 | 0.00800 | 100 |
| 10/01/2011 | € / R On 14 March 2011 | 9.60 | C | Foreign Exchange Future | 0.03800 | 0.02900 | 0 |
| 10/01/2011 | € / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00400 | 0.00300 | 4,508 |
| 10/01/2011 | € / R On 14 March 2011 | 10.10 | P | Foreign Exchange Future | 1.12800 | 1.20600 | 0 |
| 10/01/2011 | € / R On 14 March 2011 | 9.60 | P | Foreign Exchange Future | 0.65500 | 0.72700 | 3,000 |
| 10/01/2011 | € / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 1.52100 | 1.60100 | 0 |
| 10/01/2011 | € / R On 14 March 2011 | 10.40 | P | Foreign Exchange Future | 1.42200 | 1.50200 | 0 |
| 10/01/2011 | € / R On 14 March 2011 | 9.75 | P | Foreign Exchange Future | 0.79200 | 0.86800 | 0 |
| 10/01/2011 | € / R On 14 March 2011 | 9.50 | P | Foreign Exchange Future | 0.56600 | 0.63600 | 0 |
| 10/01/2011 | € / R On 14 March 2011 | 9.85 | P | Foreign Exchange Future | 0.88700 | 0.96300 | 0 |
| 10/01/2011 | € / R On 14 March 2011 | 9.80 | P | Foreign Exchange Future | 0.83900 | 0.91500 | 0 |
| 10/01/2011 | € / R On 13 June 2011 | | | Foreign Exchange Future | 9.08260 | 9.00090 | 5,855 |
| 10/01/2011 | € / R On 13 June 2011 | 9.80 | C | Foreign Exchange Future | 0.12300 | 0.10800 | 0 |
| 10/01/2011 | € / R On 13 June 2011 | 9.75 | C | Foreign Exchange Future | 0.13000 | 0.11400 | 0 |
| 10/01/2011 | € / R On 13 June 2011 | 9.85 | C | Foreign Exchange Future | 0.11600 | 0.10200 | 0 |
| 10/01/2011 | € / R On 13 June 2011 | 9.85 | P | Foreign Exchange Future | 0.88300 | 0.95100 | 0 |
| 10/01/2011 | € / R On 13 June 2011 | 9.75 | P | Foreign Exchange Future | 0.79700 | 0.86300 | 0 |
| 10/01/2011 | € / R On 13 June 2011 | 9.80 | P | Foreign Exchange Future | 0.84000 | 0.90700 | 0 |
| 10/01/2011 | € / R On 19 September 2011 | | | Foreign Exchange Future | 9.21110 | 9.12570 | 2,364 |
| 10/01/2011 | € / R On 19 September 2011 | 9.65 | C | Foreign Exchange Future | 0.26100 | 0.23500 | 0 |
| 10/01/2011 | € / R On 19 September 2011 | 9.60 | C | Foreign Exchange Future | 0.27400 | 0.24700 | 0 |
| 10/01/2011 | € / R On 19 September 2011 | 9.70 | C | Foreign Exchange Future | 0.24900 | 0.22400 | 0 |
| 10/01/2011 | € / R On 19 September 2011 | 9.70 | P | Foreign Exchange Future | 0.73800 | 0.79800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/01/2011 | € / R On 19 September 2011 | 9.60 | P | Foreign Exchange Future | 0.66300 | 0.72100 | 0 |
| 10/01/2011 | € / R On 19 September 2011 | 9.65 | P | Foreign Exchange Future | 0.70000 | 0.75900 | 0 |
| 10/01/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 9.32610 | 9.23700 | 0 |
| 10/01/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 0.33800 | 0.30700 | 0 |
| 10/01/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 0.32500 | 0.29500 | 0 |
| 10/01/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 0.35100 | 0.31900 | 0 |
| 10/01/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.77500 | 0.83200 | 0 |
| 10/01/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.84900 | 0.90800 | 0 |
| 10/01/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.81200 | 0.87000 | 0 |
| 10/01/2011 | AU\$ / R On 14 March 2011 | | | Foreign Exchange Future | 6.79880 | 6.79670 | 7,773 |
| 10/01/2011 | AU\$ / R On 14 March 2011 | 6.70 | C | Foreign Exchange Future | 0.17500 | 0.17700 | 0 |
| 10/01/2011 | AU\$ / R On 14 March 2011 | 6.75 | C | Foreign Exchange Future | 0.14100 | 0.14300 | 0 |
| 10/01/2011 | AU\$ / R On 14 March 2011 | 6.65 | C | Foreign Exchange Future | 0.21200 | 0.21300 | 0 |
| 10/01/2011 | AU\$ / R On 14 March 2011 | 6.65 | P | Foreign Exchange Future | 0.06300 | 0.06600 | 0 |
| 10/01/2011 | AU\$ / R On 14 March 2011 | 6.75 | P | Foreign Exchange Future | 0.09200 | 0.09600 | 0 |
| 10/01/2011 | AU\$ / R On 14 March 2011 | 6.70 | P | Foreign Exchange Future | 0.07600 | 0.08000 | 0 |
| 10/01/2011 | AU\$ / R On 13 June 2011 | | | Foreign Exchange Future | 6.79870 | 6.79670 | 875 |
| 10/01/2011 | AU\$ / R On 13 June 2011 | 6.65 | C | Foreign Exchange Future | 0.28000 | 0.28100 | 0 |
| 10/01/2011 | AU\$ / R On 13 June 2011 | 6.60 | C | Foreign Exchange Future | 0.31600 | 0.31700 | 0 |
| 10/01/2011 | AU\$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.24600 | 0.24700 | 0 |
| 10/01/2011 | AU\$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.14700 | 0.15000 | 0 |
| 10/01/2011 | AU\$ / R On 13 June 2011 | 6.60 | P | Foreign Exchange Future | 0.11700 | 0.12000 | 0 |
| 10/01/2011 | AU\$ / R On 13 June 2011 | 6.65 | P | Foreign Exchange Future | 0.13100 | 0.13400 | 0 |
| 10/01/2011 | AU\$ / R On 19 September 2011 | | | Foreign Exchange Future | 6.81290 | 6.80950 | 5,790 |
| 10/01/2011 | AU\$ / R On 19 September 2011 | 6.65 | C | Foreign Exchange Future | 0.34200 | 0.34100 | 0 |
| 10/01/2011 | AU\$ / R On 19 September 2011 | 6.60 | C | Foreign Exchange Future | 0.37700 | 0.37600 | 0 |
| 10/01/2011 | AU\$ / R On 19 September 2011 | 6.70 | C | Foreign Exchange Future | 0.30800 | 0.30800 | 0 |
| 10/01/2011 | AU\$ / R On 19 September 2011 | 6.70 | P | Foreign Exchange Future | 0.19500 | 0.19900 | 0 |
| 10/01/2011 | AU\$ / R On 19 September 2011 | 6.60 | P | Foreign Exchange Future | 0.16400 | 0.16700 | 0 |
| 10/01/2011 | AU\$ / R On 19 September 2011 | 6.65 | P | Foreign Exchange Future | 0.17900 | 0.18200 | 0 |
| 10/01/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 7.58580 | 7.60650 | 0 |
| 10/01/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 0.99000 | 1.00200 | 0 |
| 10/01/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 0.97000 | 0.98100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/01/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.01100 | 1.02300 | 0 |
| 10/01/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.67500 | 0.66700 | 0 |
| 10/01/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.73400 | 0.72500 | 0 |
| 10/01/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.70400 | 0.69600 | 0 |
| 10/01/2011 | CAD/ R On 14 March 2011 | | | Foreign Exchange Future | 6.92150 | 6.91570 | 1,991 |
| 10/01/2011 | CAD/ R On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.07600 | 0.07200 | 0 |
| 10/01/2011 | CAD/ R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.06300 | 0.05900 | 0 |
| 10/01/2011 | CAD/ R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.09200 | 0.08700 | 0 |
| 10/01/2011 | CAD/ R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.17100 | 0.17100 | 0 |
| 10/01/2011 | CAD/ R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.24200 | 0.24300 | 0 |
| 10/01/2011 | CAD/ R On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.20500 | 0.20600 | 0 |
| 10/01/2011 | CAD/ R On 13 June 2011 | | | Foreign Exchange Future | 6.98480 | 6.98030 | 0 |
| 10/01/2011 | CAD/ R On 13 June 2011 | 6.90 | C | Foreign Exchange Future | 0.24700 | 0.24600 | 0 |
| 10/01/2011 | CAD/ R On 13 June 2011 | 6.85 | C | Foreign Exchange Future | 0.27700 | 0.27600 | 0 |
| 10/01/2011 | CAD/ R On 13 June 2011 | 6.95 | C | Foreign Exchange Future | 0.21900 | 0.21800 | 0 |
| 10/01/2011 | CAD/ R On 13 June 2011 | 6.95 | P | Foreign Exchange Future | 0.18400 | 0.18800 | 0 |
| 10/01/2011 | CAD/ R On 13 June 2011 | 6.85 | P | Foreign Exchange Future | 0.14200 | 0.14600 | 0 |
| 10/01/2011 | CAD/ R On 13 June 2011 | 6.90 | P | Foreign Exchange Future | 0.16200 | 0.16600 | 0 |
| 10/01/2011 | CHF / R On 14 March 2011 | | | Foreign Exchange Future | 7.11900 | 7.11210 | 190 |
| 10/01/2011 | CHF / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.11900 | 0.12000 | 0 |
| 10/01/2011 | CHF / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.13700 | 0.13700 | 0 |
| 10/01/2011 | CHF / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.10400 | 0.10500 | 0 |
| 10/01/2011 | CHF / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.28500 | 0.29300 | 0 |
| 10/01/2011 | CHF / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.21800 | 0.22500 | 0 |
| 10/01/2011 | CHF / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.25000 | 0.25800 | 0 |
| 10/01/2011 | CHF / R On 13 June 2011 | | | Foreign Exchange Future | 7.21120 | 7.20390 | 0 |
| 10/01/2011 | CHF / R On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.33200 | 0.32900 | 0 |
| 10/01/2011 | CHF / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.36000 | 0.35700 | 0 |
| 10/01/2011 | CHF / R On 13 June 2011 | 7.15 | C | Foreign Exchange Future | 0.30500 | 0.30300 | 0 |
| 10/01/2011 | CHF / R On 13 June 2011 | 7.15 | P | Foreign Exchange Future | 0.24400 | 0.24900 | 0 |
| 10/01/2011 | CHF / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.19900 | 0.20300 | 0 |
| 10/01/2011 | CHF / R On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.22100 | 0.22500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 10/01/2011 | RAIN On 14 March 2011 | | | Foreign Exchange Future | 13,327.71000 | 13,225.18000 | 0 |
| 10/01/2011 | RAIN On 14 March 2011 | 13600.00 | C | Foreign Exchange Future | 0.30000 | 0.00000 | 0 |
| 10/01/2011 | RAIN On 14 March 2011 | 13599.99 | C | Foreign Exchange Future | 0.30000 | 0.00000 | 0 |
| 10/01/2011 | RAIN On 14 March 2011 | 13600.01 | C | Foreign Exchange Future | 0.30000 | 0.00000 | 0 |
| 10/01/2011 | RAIN On 14 March 2011 | 13600.01 | P | Foreign Exchange Future | 272.60000 | 374.80000 | 0 |
| 10/01/2011 | RAIN On 14 March 2011 | 13599.99 | P | Foreign Exchange Future | 272.60000 | 374.80000 | 0 |
| 10/01/2011 | RAIN On 14 March 2011 | 13600.00 | P | Foreign Exchange Future | 272.60000 | 374.80000 | 0 |
| 10/01/2011 | RAIN On 13 June 2011 | | | Foreign Exchange Future | 13,486.44000 | 13,382.54000 | 0 |
| 10/01/2011 | RAIN On 13 June 2011 | 13500.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 10/01/2011 | RAIN On 13 June 2011 | 13500.01 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 10/01/2011 | RAIN On 13 June 2011 | 13499.99 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 10/01/2011 | RAIN On 13 June 2011 | 13499.99 | P | Foreign Exchange Future | 13.60000 | 117.50000 | 0 |
| 10/01/2011 | RAIN On 13 June 2011 | 13500.01 | P | Foreign Exchange Future | 13.60000 | 117.50000 | 0 |
| 10/01/2011 | RAIN On 13 June 2011 | 13500.00 | P | Foreign Exchange Future | 13.60000 | 117.50000 | 0 |
| 10/01/2011 | YUAN/R On 14 March 2011 | | | Foreign Exchange Future | 1.04120 | 1.03580 | 0 |
| 10/01/2011 | YUAN/R On 14 March 2011 | 1.05 | C | Foreign Exchange Future | 0.02010 | 0.01830 | 0 |
| 10/01/2011 | YUAN/R On 14 March 2011 | 1.10 | C | Foreign Exchange Future | 0.00690 | 0.00750 | 0 |
| 10/01/2011 | YUAN/R On 14 March 2011 | 1.00 | C | Foreign Exchange Future | 0.04850 | 0.04470 | 0 |
| 10/01/2011 | YUAN/R On 14 March 2011 | 1.00 | P | Foreign Exchange Future | 0.00730 | 0.00890 | 0 |
| 10/01/2011 | YUAN/R On 14 March 2011 | 1.10 | P | Foreign Exchange Future | 0.06570 | 0.07170 | 0 |
| 10/01/2011 | YUAN/R On 14 March 2011 | 1.05 | P | Foreign Exchange Future | 0.02890 | 0.03250 | 0 |
| 10/01/2011 | YUAN/R On 13 June 2011 | | | Foreign Exchange Future | 1.05490 | 1.04930 | 0 |
| 10/01/2011 | YUAN/R On 13 June 2011 | 1.05 | C | Foreign Exchange Future | 0.04080 | 0.03890 | 0 |
| 10/01/2011 | YUAN/R On 13 June 2011 | 1.10 | C | Foreign Exchange Future | 0.02360 | 0.02280 | 0 |
| 10/01/2011 | YUAN/R On 13 June 2011 | 1.00 | C | Foreign Exchange Future | 0.07040 | 0.06670 | 0 |
| 10/01/2011 | YUAN/R On 13 June 2011 | 1.00 | P | Foreign Exchange Future | 0.01550 | 0.01740 | 0 |
| 10/01/2011 | YUAN/R On 13 June 2011 | 1.10 | P | Foreign Exchange Future | 0.06870 | 0.07350 | 0 |
| 10/01/2011 | YUAN/R On 13 June 2011 | 1.05 | P | Foreign Exchange Future | 0.03590 | 0.03960 | 0 |
| 11/01/2011 | \$ / R On 14 March 2011 | | | Foreign Exchange Future | 6.91550 | 6.91310 | 269,414 |
| 11/01/2011 | \$ / R On 14 March 2011 | 6.85 | C | Foreign Exchange Future | 0.19600 | 0.19500 | 8,500 |
| 11/01/2011 | \$ / R On 14 March 2011 | 7.40 | C | Foreign Exchange Future | 0.03800 | 0.03800 | 65 |
| 11/01/2011 | \$ / R On 14 March 2011 | 7.15 | C | Foreign Exchange Future | 0.08200 | 0.08100 | 600 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/01/2011 | \$ / R On 14 March 2011 | 7.35 | C | Foreign Exchange Future | 0.04500 | 0.04400 | 400 |
| 11/01/2011 | \$ / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.07000 | 0.07000 | 0 |
| 11/01/2011 | \$ / R On 14 March 2011 | 8.00 | C | Foreign Exchange Future | 0.00600 | 0.00600 | 29,607 |
| 11/01/2011 | \$ / R On 14 March 2011 | 8.05 | C | Foreign Exchange Future | 0.00500 | 0.00500 | 340 |
| 11/01/2011 | \$ / R On 14 March 2011 | 7.95 | C | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 11/01/2011 | \$ / R On 14 March 2011 | 8.50 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 30,000 |
| 11/01/2011 | \$ / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 11/01/2011 | \$ / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.05200 | 0.05200 | 29,607 |
| 11/01/2011 | \$ / R On 14 March 2011 | 8.40 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 3,000 |
| 11/01/2011 | \$ / R On 14 March 2011 | 7.50 | C | Foreign Exchange Future | 0.02800 | 0.02800 | 12,000 |
| 11/01/2011 | \$ / R On 14 March 2011 | 7.55 | C | Foreign Exchange Future | 0.02400 | 0.02400 | 871 |
| 11/01/2011 | \$ / R On 14 March 2011 | 7.60 | C | Foreign Exchange Future | 0.02100 | 0.02100 | 3,071 |
| 11/01/2011 | \$ / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.06000 | 0.06000 | 10,500 |
| 11/01/2011 | \$ / R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.09500 | 0.09400 | 3,280 |
| 11/01/2011 | \$ / R On 14 March 2011 | 7.40 | P | Foreign Exchange Future | 0.52300 | 0.52500 | 0 |
| 11/01/2011 | \$ / R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.28000 | 0.28100 | 3,000 |
| 11/01/2011 | \$ / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.39500 | 0.39700 | 3,000 |
| 11/01/2011 | \$ / R On 14 March 2011 | 7.60 | P | Foreign Exchange Future | 0.70600 | 0.70800 | 0 |
| 11/01/2011 | \$ / R On 14 March 2011 | 7.55 | P | Foreign Exchange Future | 0.65900 | 0.66100 | 0 |
| 11/01/2011 | \$ / R On 14 March 2011 | 7.50 | P | Foreign Exchange Future | 0.61300 | 0.61500 | 0 |
| 11/01/2011 | \$ / R On 14 March 2011 | 8.40 | P | Foreign Exchange Future | 1.48700 | 1.48900 | 0 |
| 11/01/2011 | \$ / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.43700 | 0.43900 | 0 |
| 11/01/2011 | \$ / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 3.58500 | 3.58700 | 0 |
| 11/01/2011 | \$ / R On 14 March 2011 | 7.95 | P | Foreign Exchange Future | 1.04200 | 1.04400 | 0 |
| 11/01/2011 | \$ / R On 14 March 2011 | 8.50 | P | Foreign Exchange Future | 1.58700 | 1.58900 | 0 |
| 11/01/2011 | \$ / R On 14 March 2011 | 8.05 | P | Foreign Exchange Future | 1.14000 | 1.14200 | 0 |
| 11/01/2011 | \$ / R On 14 March 2011 | 8.00 | P | Foreign Exchange Future | 1.09100 | 1.09300 | 0 |
| 11/01/2011 | \$ / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.35500 | 0.35700 | 2,571 |
| 11/01/2011 | \$ / R On 14 March 2011 | 6.85 | P | Foreign Exchange Future | 0.13100 | 0.13200 | 0 |
| 11/01/2011 | \$ / R On 14 March 2011 | 7.35 | P | Foreign Exchange Future | 0.48000 | 0.48100 | 0 |
| 11/01/2011 | \$ / R On 14 March 2011 | 7.15 | P | Foreign Exchange Future | 0.31700 | 0.31800 | 0 |
| 11/01/2011 | \$ / R On 13 June 2011 | | | Foreign Exchange Future | 7.00420 | 6.99380 | 59,740 |
| 11/01/2011 | \$ / R On 13 June 2011 | 7.45 | C | Foreign Exchange Future | 0.13900 | 0.13700 | 0 |
| 11/01/2011 | \$ / R On 13 June 2011 | 7.50 | C | Foreign Exchange Future | 0.13000 | 0.12800 | 300 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/01/2011 | \$ / R On 13 June 2011 | 7.40 | C | Foreign Exchange Future | 0.14900 | 0.14700 | 0 |
| 11/01/2011 | \$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.44300 | 0.43800 | 0 |
| 11/01/2011 | \$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.13900 | 0.14400 | 0 |
| 11/01/2011 | \$ / R On 13 June 2011 | 7.40 | P | Foreign Exchange Future | 0.54500 | 0.55300 | 0 |
| 11/01/2011 | \$ / R On 13 June 2011 | 7.50 | P | Foreign Exchange Future | 0.62600 | 0.63400 | 0 |
| 11/01/2011 | \$ / R On 13 June 2011 | 7.45 | P | Foreign Exchange Future | 0.58500 | 0.59300 | 0 |
| 11/01/2011 | \$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.09830 | 7.09670 | 11,973 |
| 11/01/2011 | \$ / R On 19 September 2011 | 8.05 | C | Foreign Exchange Future | 0.13200 | 0.13200 | 0 |
| 11/01/2011 | \$ / R On 19 September 2011 | 8.10 | C | Foreign Exchange Future | 0.12700 | 0.12600 | 0 |
| 11/01/2011 | \$ / R On 19 September 2011 | 8.00 | C | Foreign Exchange Future | 0.13800 | 0.13800 | 0 |
| 11/01/2011 | \$ / R On 19 September 2011 | 8.00 | P | Foreign Exchange Future | 1.04000 | 1.04100 | 0 |
| 11/01/2011 | \$ / R On 19 September 2011 | 8.10 | P | Foreign Exchange Future | 1.12900 | 1.12900 | 0 |
| 11/01/2011 | \$ / R On 19 September 2011 | 8.05 | P | Foreign Exchange Future | 1.08400 | 1.08500 | 0 |
| 11/01/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.18680 | 7.18920 | 16 |
| 11/01/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.36400 | 0.36600 | 0 |
| 11/01/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.34800 | 0.35000 | 0 |
| 11/01/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.38000 | 0.38300 | 0 |
| 11/01/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.49300 | 0.49400 | 0 |
| 11/01/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.56100 | 0.56100 | 0 |
| 11/01/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.52700 | 0.52700 | 0 |
| 11/01/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.18060 | 9.18260 | 0 |
| 11/01/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.56900 | 1.57000 | 0 |
| 11/01/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.55300 | 1.55400 | 0 |
| 11/01/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.58600 | 1.58700 | 0 |
| 11/01/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.55500 | 1.55400 | 0 |
| 11/01/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.62200 | 1.62100 | 0 |
| 11/01/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.58800 | 1.58700 | 0 |
| 11/01/2011 | \$ / R MAXI On 14 March 2011 | | | Foreign Exchange Future | 6.91550 | 6.91310 | 125 |
| 11/01/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.12680 | 0.12626 | 0 |
| 11/01/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.10980 | 0.10936 | 0 |
| 11/01/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | C | Foreign Exchange Future | 0.14603 | 0.14538 | 0 |
| 11/01/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | P | Foreign Exchange Future | 0.18053 | 0.18228 | 0 |
| 11/01/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.24430 | 0.24626 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/01/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.21130 | 0.21316 | 0 |
| 11/01/2011 | \$ / R MAXI On 13 June 2011 | | | Foreign Exchange Future | 7.00420 | 6.99380 | 0 |
| 11/01/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.24867 | 0.24553 | 0 |
| 11/01/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.23085 | 0.22792 | 0 |
| 11/01/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | C | Foreign Exchange Future | 0.26793 | 0.26456 | 0 |
| 11/01/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | P | Foreign Exchange Future | 0.26373 | 0.27076 | 0 |
| 11/01/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.32665 | 0.33412 | 0 |
| 11/01/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.29447 | 0.30173 | 0 |
| 11/01/2011 | £ / R On 14 March 2011 | | | Foreign Exchange Future | 10.75170 | 10.74620 | 37,613 |
| 11/01/2011 | £ / R On 14 March 2011 | 11.80 | C | Foreign Exchange Future | 0.02700 | 0.02800 | 0 |
| 11/01/2011 | £ / R On 14 March 2011 | 11.85 | C | Foreign Exchange Future | 0.02500 | 0.02500 | 0 |
| 11/01/2011 | £ / R On 14 March 2011 | 11.75 | C | Foreign Exchange Future | 0.03000 | 0.03100 | 0 |
| 11/01/2011 | £ / R On 14 March 2011 | 12.00 | C | Foreign Exchange Future | 0.01800 | 0.01900 | 150 |
| 11/01/2011 | £ / R On 14 March 2011 | 11.45 | C | Foreign Exchange Future | 0.05700 | 0.05800 | 870 |
| 11/01/2011 | £ / R On 14 March 2011 | 12.55 | C | Foreign Exchange Future | 0.00600 | 0.00600 | 870 |
| 11/01/2011 | £ / R On 14 March 2011 | 12.00 | P | Foreign Exchange Future | 1.26600 | 1.27300 | 0 |
| 11/01/2011 | £ / R On 14 March 2011 | 12.55 | P | Foreign Exchange Future | 1.80400 | 1.81000 | 0 |
| 11/01/2011 | £ / R On 14 March 2011 | 11.75 | P | Foreign Exchange Future | 1.02800 | 1.03500 | 0 |
| 11/01/2011 | £ / R On 14 March 2011 | 11.45 | P | Foreign Exchange Future | 0.75500 | 0.76200 | 0 |
| 11/01/2011 | £ / R On 14 March 2011 | 11.85 | P | Foreign Exchange Future | 1.12300 | 1.12900 | 0 |
| 11/01/2011 | £ / R On 14 March 2011 | 11.80 | P | Foreign Exchange Future | 1.07500 | 1.08200 | 0 |
| 11/01/2011 | £ / R On 13 June 2011 | | | Foreign Exchange Future | 10.87790 | 10.86040 | 2,060 |
| 11/01/2011 | £ / R On 13 June 2011 | 11.85 | C | Foreign Exchange Future | 0.13900 | 0.13600 | 0 |
| 11/01/2011 | £ / R On 13 June 2011 | 11.90 | C | Foreign Exchange Future | 0.13200 | 0.12900 | 0 |
| 11/01/2011 | £ / R On 13 June 2011 | 11.80 | C | Foreign Exchange Future | 0.14600 | 0.14300 | 0 |
| 11/01/2011 | £ / R On 13 June 2011 | 11.80 | P | Foreign Exchange Future | 1.06800 | 1.08300 | 0 |
| 11/01/2011 | £ / R On 13 June 2011 | 11.90 | P | Foreign Exchange Future | 1.15400 | 1.16900 | 0 |
| 11/01/2011 | £ / R On 13 June 2011 | 11.85 | P | Foreign Exchange Future | 1.11100 | 1.12600 | 0 |
| 11/01/2011 | £ / R On 19 September 2011 | | | Foreign Exchange Future | 11.00650 | 11.00340 | 2,426 |
| 11/01/2011 | £ / R On 19 September 2011 | 11.50 | C | Foreign Exchange Future | 0.34900 | 0.35100 | 0 |
| 11/01/2011 | £ / R On 19 September 2011 | 11.55 | C | Foreign Exchange Future | 0.33600 | 0.33800 | 0 |
| 11/01/2011 | £ / R On 19 September 2011 | 11.45 | C | Foreign Exchange Future | 0.36300 | 0.36500 | 0 |
| 11/01/2011 | £ / R On 19 September 2011 | 11.45 | P | Foreign Exchange Future | 0.80700 | 0.81200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/01/2011 | £ / R On 19 September 2011 | 11.55 | P | Foreign Exchange Future | 0.88000 | 0.88500 | 0 |
| 11/01/2011 | £ / R On 19 September 2011 | 11.50 | P | Foreign Exchange Future | 0.84300 | 0.84800 | 0 |
| 11/01/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 11.12320 | 11.12710 | 0 |
| 11/01/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.44600 | 0.44900 | 0 |
| 11/01/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.43200 | 0.43500 | 0 |
| 11/01/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.46000 | 0.46300 | 0 |
| 11/01/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.93700 | 0.93600 | 0 |
| 11/01/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 1.00900 | 1.00800 | 0 |
| 11/01/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.97300 | 0.97200 | 0 |
| 11/01/2011 | ¥ / R On 14 March 2011 | | | Foreign Exchange Future | 0.08310 | 0.08330 | 751 |
| 11/01/2011 | ¥ / R On 14 March 2011 | 0.09 | C | Foreign Exchange Future | 0.00123 | 0.00129 | 0 |
| 11/01/2011 | ¥ / R On 14 March 2011 | 0.10 | C | Foreign Exchange Future | 0.00021 | 0.00022 | 0 |
| 11/01/2011 | ¥ / R On 14 March 2011 | 0.08 | C | Foreign Exchange Future | 0.00650 | 0.00668 | 0 |
| 11/01/2011 | ¥ / R On 14 March 2011 | 0.08 | P | Foreign Exchange Future | 0.00040 | 0.00038 | 0 |
| 11/01/2011 | ¥ / R On 14 March 2011 | 0.10 | P | Foreign Exchange Future | 0.01411 | 0.01392 | 0 |
| 11/01/2011 | ¥ / R On 14 March 2011 | 0.09 | P | Foreign Exchange Future | 0.00513 | 0.00499 | 0 |
| 11/01/2011 | ¥ / R On 13 June 2011 | | | Foreign Exchange Future | 0.08430 | 0.08440 | 0 |
| 11/01/2011 | ¥ / R On 13 June 2011 | 0.09 | C | Foreign Exchange Future | 0.00375 | 0.00378 | 0 |
| 11/01/2011 | ¥ / R On 13 June 2011 | 0.08 | C | Foreign Exchange Future | 0.00990 | 0.00999 | 0 |
| 11/01/2011 | ¥ / R On 13 June 2011 | 0.10 | C | Foreign Exchange Future | 0.00139 | 0.00140 | 0 |
| 11/01/2011 | ¥ / R On 13 June 2011 | 0.10 | P | Foreign Exchange Future | 0.01209 | 0.01200 | 0 |
| 11/01/2011 | ¥ / R On 13 June 2011 | 0.08 | P | Foreign Exchange Future | 0.00060 | 0.00059 | 0 |
| 11/01/2011 | ¥ / R On 13 June 2011 | 0.09 | P | Foreign Exchange Future | 0.00445 | 0.00438 | 0 |
| 11/01/2011 | € / R On 14 March 2011 | | | Foreign Exchange Future | 8.93360 | 8.98260 | 19,534 |
| 11/01/2011 | € / R On 14 March 2011 | 9.80 | C | Foreign Exchange Future | 0.01800 | 0.02200 | 0 |
| 11/01/2011 | € / R On 14 March 2011 | 9.85 | C | Foreign Exchange Future | 0.01500 | 0.02000 | 0 |
| 11/01/2011 | € / R On 14 March 2011 | 9.75 | C | Foreign Exchange Future | 0.02000 | 0.02500 | 0 |
| 11/01/2011 | € / R On 14 March 2011 | 9.50 | C | Foreign Exchange Future | 0.03900 | 0.04900 | 10,429 |
| 11/01/2011 | € / R On 14 March 2011 | 10.40 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 14,937 |
| 11/01/2011 | € / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 4,508 |
| 11/01/2011 | € / R On 14 March 2011 | 10.10 | C | Foreign Exchange Future | 0.00800 | 0.01100 | 100 |
| 11/01/2011 | € / R On 14 March 2011 | 9.60 | C | Foreign Exchange Future | 0.03000 | 0.03800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/01/2011 | € / R On 14 March 2011 | 9.60 | P | Foreign Exchange Future | 0.69600 | 0.65500 | 3,000 |
| 11/01/2011 | € / R On 14 March 2011 | 10.10 | P | Foreign Exchange Future | 1.17400 | 1.12800 | 0 |
| 11/01/2011 | € / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 1.56900 | 1.52100 | 0 |
| 11/01/2011 | € / R On 14 March 2011 | 10.40 | P | Foreign Exchange Future | 1.47000 | 1.42200 | 0 |
| 11/01/2011 | € / R On 14 March 2011 | 9.75 | P | Foreign Exchange Future | 0.83600 | 0.79200 | 0 |
| 11/01/2011 | € / R On 14 March 2011 | 9.50 | P | Foreign Exchange Future | 0.60500 | 0.56600 | 0 |
| 11/01/2011 | € / R On 14 March 2011 | 9.85 | P | Foreign Exchange Future | 0.93100 | 0.88700 | 0 |
| 11/01/2011 | € / R On 14 March 2011 | 9.80 | P | Foreign Exchange Future | 0.88400 | 0.83900 | 0 |
| 11/01/2011 | € / R On 13 June 2011 | | | Foreign Exchange Future | 9.04260 | 9.08260 | 5,855 |
| 11/01/2011 | € / R On 13 June 2011 | 9.80 | C | Foreign Exchange Future | 0.11300 | 0.12300 | 0 |
| 11/01/2011 | € / R On 13 June 2011 | 9.75 | C | Foreign Exchange Future | 0.12000 | 0.13000 | 0 |
| 11/01/2011 | € / R On 13 June 2011 | 9.85 | C | Foreign Exchange Future | 0.10600 | 0.11600 | 0 |
| 11/01/2011 | € / R On 13 June 2011 | 9.85 | P | Foreign Exchange Future | 0.91300 | 0.88300 | 0 |
| 11/01/2011 | € / R On 13 June 2011 | 9.75 | P | Foreign Exchange Future | 0.82700 | 0.79700 | 0 |
| 11/01/2011 | € / R On 13 June 2011 | 9.80 | P | Foreign Exchange Future | 0.87000 | 0.84000 | 0 |
| 11/01/2011 | € / R On 19 September 2011 | | | Foreign Exchange Future | 9.15780 | 9.21110 | 2,364 |
| 11/01/2011 | € / R On 19 September 2011 | 9.65 | C | Foreign Exchange Future | 0.24200 | 0.26100 | 0 |
| 11/01/2011 | € / R On 19 September 2011 | 9.70 | C | Foreign Exchange Future | 0.23000 | 0.24900 | 0 |
| 11/01/2011 | € / R On 19 September 2011 | 9.60 | C | Foreign Exchange Future | 0.25300 | 0.27400 | 0 |
| 11/01/2011 | € / R On 19 September 2011 | 9.60 | P | Foreign Exchange Future | 0.69500 | 0.66300 | 0 |
| 11/01/2011 | € / R On 19 September 2011 | 9.70 | P | Foreign Exchange Future | 0.77200 | 0.73800 | 0 |
| 11/01/2011 | € / R On 19 September 2011 | 9.65 | P | Foreign Exchange Future | 0.73400 | 0.70000 | 0 |
| 11/01/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 9.26610 | 9.32610 | 0 |
| 11/01/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 0.31600 | 0.33800 | 0 |
| 11/01/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 0.32800 | 0.35100 | 0 |
| 11/01/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 0.30400 | 0.32500 | 0 |
| 11/01/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.88800 | 0.84900 | 0 |
| 11/01/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.81200 | 0.77500 | 0 |
| 11/01/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.85000 | 0.81200 | 0 |
| 11/01/2011 | AU\$ / R On 14 March 2011 | | | Foreign Exchange Future | 6.75930 | 6.79880 | 7,773 |
| 11/01/2011 | AU\$ / R On 14 March 2011 | 6.70 | C | Foreign Exchange Future | 0.14500 | 0.17500 | 0 |
| 11/01/2011 | AU\$ / R On 14 March 2011 | 6.75 | C | Foreign Exchange Future | 0.11300 | 0.14100 | 0 |
| 11/01/2011 | AU\$ / R On 14 March 2011 | 6.65 | C | Foreign Exchange Future | 0.18000 | 0.21200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/01/2011 | AU\$ / R On 14 March 2011 | 6.65 | P | Foreign Exchange Future | 0.07100 | 0.06300 | 0 |
| 11/01/2011 | AU\$ / R On 14 March 2011 | 6.75 | P | Foreign Exchange Future | 0.10400 | 0.09200 | 0 |
| 11/01/2011 | AU\$ / R On 14 March 2011 | 6.70 | P | Foreign Exchange Future | 0.08600 | 0.07600 | 0 |
| 11/01/2011 | AU\$ / R On 13 June 2011 | | | Foreign Exchange Future | 6.76780 | 6.79870 | 875 |
| 11/01/2011 | AU\$ / R On 13 June 2011 | 6.65 | C | Foreign Exchange Future | 0.25500 | 0.28000 | 0 |
| 11/01/2011 | AU\$ / R On 13 June 2011 | 6.60 | C | Foreign Exchange Future | 0.29000 | 0.31600 | 0 |
| 11/01/2011 | AU\$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.22200 | 0.24600 | 0 |
| 11/01/2011 | AU\$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.15400 | 0.14700 | 0 |
| 11/01/2011 | AU\$ / R On 13 June 2011 | 6.60 | P | Foreign Exchange Future | 0.12200 | 0.11700 | 0 |
| 11/01/2011 | AU\$ / R On 13 June 2011 | 6.65 | P | Foreign Exchange Future | 0.13700 | 0.13100 | 0 |
| 11/01/2011 | AU\$ / R On 19 September 2011 | | | Foreign Exchange Future | 6.77500 | 6.81290 | 5,790 |
| 11/01/2011 | AU\$ / R On 19 September 2011 | 6.65 | C | Foreign Exchange Future | 0.31300 | 0.34200 | 0 |
| 11/01/2011 | AU\$ / R On 19 September 2011 | 6.60 | C | Foreign Exchange Future | 0.34700 | 0.37700 | 0 |
| 11/01/2011 | AU\$ / R On 19 September 2011 | 6.70 | C | Foreign Exchange Future | 0.28000 | 0.30800 | 0 |
| 11/01/2011 | AU\$ / R On 19 September 2011 | 6.70 | P | Foreign Exchange Future | 0.20500 | 0.19500 | 0 |
| 11/01/2011 | AU\$ / R On 19 September 2011 | 6.60 | P | Foreign Exchange Future | 0.17200 | 0.16400 | 0 |
| 11/01/2011 | AU\$ / R On 19 September 2011 | 6.65 | P | Foreign Exchange Future | 0.18800 | 0.17900 | 0 |
| 11/01/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 7.57800 | 7.58580 | 0 |
| 11/01/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 0.97900 | 0.99000 | 0 |
| 11/01/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 0.95700 | 0.97000 | 0 |
| 11/01/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.00100 | 1.01100 | 0 |
| 11/01/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.67300 | 0.67500 | 0 |
| 11/01/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.72900 | 0.73400 | 0 |
| 11/01/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.70100 | 0.70400 | 0 |
| 11/01/2011 | CAD/ R On 14 March 2011 | | | Foreign Exchange Future | 6.96000 | 6.92150 | 1,991 |
| 11/01/2011 | CAD/ R On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.08700 | 0.07600 | 0 |
| 11/01/2011 | CAD/ R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.07200 | 0.06300 | 0 |
| 11/01/2011 | CAD/ R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.10500 | 0.09200 | 0 |
| 11/01/2011 | CAD/ R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.14500 | 0.17100 | 0 |
| 11/01/2011 | CAD/ R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.21200 | 0.24200 | 0 |
| 11/01/2011 | CAD/ R On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.17700 | 0.20500 | 0 |
| 11/01/2011 | CAD/ R On 13 June 2011 | | | Foreign Exchange Future | 7.03220 | 6.98480 | 0 |
| 11/01/2011 | CAD/ R On 13 June 2011 | 6.90 | C | Foreign Exchange Future | 0.27500 | 0.24700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 11/01/2011 | CAD/ R On 13 June 2011 | 6.95 | C | Foreign Exchange Future | 0.24500 | 0.21900 | 0 |
| 11/01/2011 | CAD/ R On 13 June 2011 | 6.85 | C | Foreign Exchange Future | 0.30700 | 0.27700 | 0 |
| 11/01/2011 | CAD/ R On 13 June 2011 | 6.85 | P | Foreign Exchange Future | 0.12500 | 0.14200 | 0 |
| 11/01/2011 | CAD/ R On 13 June 2011 | 6.95 | P | Foreign Exchange Future | 0.16300 | 0.18400 | 0 |
| 11/01/2011 | CAD/ R On 13 June 2011 | 6.90 | P | Foreign Exchange Future | 0.14300 | 0.16200 | 0 |
| 11/01/2011 | CHF / R On 14 March 2011 | | | Foreign Exchange Future | 7.09110 | 7.11900 | 190 |
| 11/01/2011 | CHF / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.10900 | 0.11900 | 0 |
| 11/01/2011 | CHF / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.12500 | 0.13700 | 0 |
| 11/01/2011 | CHF / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.09500 | 0.10400 | 0 |
| 11/01/2011 | CHF / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.30400 | 0.28500 | 0 |
| 11/01/2011 | CHF / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.23400 | 0.21800 | 0 |
| 11/01/2011 | CHF / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.26800 | 0.25000 | 0 |
| 11/01/2011 | CHF / R On 13 June 2011 | | | Foreign Exchange Future | 7.19000 | 7.21120 | 0 |
| 11/01/2011 | CHF / R On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.32000 | 0.33200 | 0 |
| 11/01/2011 | CHF / R On 13 June 2011 | 7.15 | C | Foreign Exchange Future | 0.29500 | 0.30500 | 0 |
| 11/01/2011 | CHF / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.34700 | 0.36000 | 0 |
| 11/01/2011 | CHF / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.20700 | 0.19900 | 0 |
| 11/01/2011 | CHF / R On 13 June 2011 | 7.15 | P | Foreign Exchange Future | 0.25500 | 0.24400 | 0 |
| 11/01/2011 | CHF / R On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.23000 | 0.22100 | 0 |
| 11/01/2011 | RAIN On 14 March 2011 | | | Foreign Exchange Future | 13,304.88000 | 13,327.71000 | 0 |
| 11/01/2011 | RAIN On 14 March 2011 | 13600.00 | C | Foreign Exchange Future | 0.10000 | 0.30000 | 0 |
| 11/01/2011 | RAIN On 14 March 2011 | 13600.01 | C | Foreign Exchange Future | 0.10000 | 0.30000 | 0 |
| 11/01/2011 | RAIN On 14 March 2011 | 13599.99 | C | Foreign Exchange Future | 0.10000 | 0.30000 | 0 |
| 11/01/2011 | RAIN On 14 March 2011 | 13599.99 | P | Foreign Exchange Future | 295.20000 | 272.60000 | 0 |
| 11/01/2011 | RAIN On 14 March 2011 | 13600.01 | P | Foreign Exchange Future | 295.20000 | 272.60000 | 0 |
| 11/01/2011 | RAIN On 14 March 2011 | 13600.00 | P | Foreign Exchange Future | 295.20000 | 272.60000 | 0 |
| 11/01/2011 | RAIN On 13 June 2011 | | | Foreign Exchange Future | 13,479.41000 | 13,486.44000 | 0 |
| 11/01/2011 | RAIN On 13 June 2011 | 13500.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 11/01/2011 | RAIN On 13 June 2011 | 13500.01 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 11/01/2011 | RAIN On 13 June 2011 | 13499.99 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 11/01/2011 | RAIN On 13 June 2011 | 13499.99 | P | Foreign Exchange Future | 20.60000 | 13.60000 | 0 |
| 11/01/2011 | RAIN On 13 June 2011 | 13500.01 | P | Foreign Exchange Future | 20.60000 | 13.60000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|----------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/01/2011 | RAIN On 13 June 2011 | 13500.00 | P | Foreign Exchange Future | 20.60000 | 13.60000 | 0 |
| 11/01/2011 | YUAN/R On 14 March 2011 | | | Foreign Exchange Future | 1.04430 | 1.04120 | 0 |
| 11/01/2011 | YUAN/R On 14 March 2011 | 1.05 | C | Foreign Exchange Future | 0.02140 | 0.02010 | 0 |
| 11/01/2011 | YUAN/R On 14 March 2011 | 1.00 | C | Foreign Exchange Future | 0.05080 | 0.04850 | 0 |
| 11/01/2011 | YUAN/R On 14 March 2011 | 1.10 | C | Foreign Exchange Future | 0.00870 | 0.00690 | 0 |
| 11/01/2011 | YUAN/R On 14 March 2011 | 1.10 | P | Foreign Exchange Future | 0.06440 | 0.06570 | 0 |
| 11/01/2011 | YUAN/R On 14 March 2011 | 1.00 | P | Foreign Exchange Future | 0.00650 | 0.00730 | 0 |
| 11/01/2011 | YUAN/R On 14 March 2011 | 1.05 | P | Foreign Exchange Future | 0.02710 | 0.02890 | 0 |
| 11/01/2011 | YUAN/R On 13 June 2011 | | | Foreign Exchange Future | 1.05960 | 1.05490 | 0 |
| 11/01/2011 | YUAN/R On 13 June 2011 | 1.05 | C | Foreign Exchange Future | 0.04300 | 0.04080 | 0 |
| 11/01/2011 | YUAN/R On 13 June 2011 | 1.00 | C | Foreign Exchange Future | 0.07360 | 0.07040 | 0 |
| 11/01/2011 | YUAN/R On 13 June 2011 | 1.10 | C | Foreign Exchange Future | 0.02490 | 0.02360 | 0 |
| 11/01/2011 | YUAN/R On 13 June 2011 | 1.10 | P | Foreign Exchange Future | 0.06530 | 0.06870 | 0 |
| 11/01/2011 | YUAN/R On 13 June 2011 | 1.00 | P | Foreign Exchange Future | 0.01400 | 0.01550 | 0 |
| 11/01/2011 | YUAN/R On 13 June 2011 | 1.05 | P | Foreign Exchange Future | 0.03340 | 0.03590 | 0 |
| 12/01/2011 | \$ / R On 14 March 2011 | | | Foreign Exchange Future | 6.90440 | 6.91550 | 270,377 |
| 12/01/2011 | \$ / R On 14 March 2011 | 6.85 | C | Foreign Exchange Future | 0.18600 | 0.19600 | 8,500 |
| 12/01/2011 | \$ / R On 14 March 2011 | 7.15 | C | Foreign Exchange Future | 0.07500 | 0.08200 | 600 |
| 12/01/2011 | \$ / R On 14 March 2011 | 7.35 | C | Foreign Exchange Future | 0.04000 | 0.04500 | 400 |
| 12/01/2011 | \$ / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.06400 | 0.07000 | 0 |
| 12/01/2011 | \$ / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.04700 | 0.05200 | 29,607 |
| 12/01/2011 | \$ / R On 14 March 2011 | 8.40 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 3,000 |
| 12/01/2011 | \$ / R On 14 March 2011 | 7.50 | C | Foreign Exchange Future | 0.02500 | 0.02800 | 12,000 |
| 12/01/2011 | \$ / R On 14 March 2011 | 7.55 | C | Foreign Exchange Future | 0.02100 | 0.02400 | 871 |
| 12/01/2011 | \$ / R On 14 March 2011 | 7.60 | C | Foreign Exchange Future | 0.01800 | 0.02100 | 3,071 |
| 12/01/2011 | \$ / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.05500 | 0.06000 | 10,500 |
| 12/01/2011 | \$ / R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.08800 | 0.09500 | 3,280 |
| 12/01/2011 | \$ / R On 14 March 2011 | 7.40 | C | Foreign Exchange Future | 0.03400 | 0.03800 | 65 |
| 12/01/2011 | \$ / R On 14 March 2011 | 8.00 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 29,607 |
| 12/01/2011 | \$ / R On 14 March 2011 | 8.05 | C | Foreign Exchange Future | 0.00500 | 0.00500 | 340 |
| 12/01/2011 | \$ / R On 14 March 2011 | 7.95 | C | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 12/01/2011 | \$ / R On 14 March 2011 | 8.50 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 30,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/01/2011 | \$ / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 12/01/2011 | \$ / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.44300 | 0.43700 | 0 |
| 12/01/2011 | \$ / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 3.59600 | 3.58500 | 0 |
| 12/01/2011 | \$ / R On 14 March 2011 | 7.95 | P | Foreign Exchange Future | 1.05200 | 1.04200 | 0 |
| 12/01/2011 | \$ / R On 14 March 2011 | 8.50 | P | Foreign Exchange Future | 1.59700 | 1.58700 | 0 |
| 12/01/2011 | \$ / R On 14 March 2011 | 8.05 | P | Foreign Exchange Future | 1.15100 | 1.14000 | 0 |
| 12/01/2011 | \$ / R On 14 March 2011 | 8.00 | P | Foreign Exchange Future | 1.10100 | 1.09100 | 0 |
| 12/01/2011 | \$ / R On 14 March 2011 | 7.15 | P | Foreign Exchange Future | 0.32100 | 0.31700 | 0 |
| 12/01/2011 | \$ / R On 14 March 2011 | 7.40 | P | Foreign Exchange Future | 0.53000 | 0.52300 | 0 |
| 12/01/2011 | \$ / R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.28400 | 0.28000 | 3,000 |
| 12/01/2011 | \$ / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.40100 | 0.39500 | 3,000 |
| 12/01/2011 | \$ / R On 14 March 2011 | 7.60 | P | Foreign Exchange Future | 0.71400 | 0.70600 | 0 |
| 12/01/2011 | \$ / R On 14 March 2011 | 7.55 | P | Foreign Exchange Future | 0.66700 | 0.65900 | 0 |
| 12/01/2011 | \$ / R On 14 March 2011 | 7.50 | P | Foreign Exchange Future | 0.62100 | 0.61300 | 0 |
| 12/01/2011 | \$ / R On 14 March 2011 | 8.40 | P | Foreign Exchange Future | 1.49800 | 1.48700 | 0 |
| 12/01/2011 | \$ / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.36000 | 0.35500 | 2,571 |
| 12/01/2011 | \$ / R On 14 March 2011 | 6.85 | P | Foreign Exchange Future | 0.13200 | 0.13100 | 0 |
| 12/01/2011 | \$ / R On 14 March 2011 | 7.35 | P | Foreign Exchange Future | 0.48600 | 0.48000 | 0 |
| 12/01/2011 | \$ / R On 13 June 2011 | | | Foreign Exchange Future | 6.99370 | 7.00420 | 59,731 |
| 12/01/2011 | \$ / R On 13 June 2011 | 7.45 | C | Foreign Exchange Future | 0.13400 | 0.13900 | 0 |
| 12/01/2011 | \$ / R On 13 June 2011 | 7.50 | C | Foreign Exchange Future | 0.12500 | 0.13000 | 300 |
| 12/01/2011 | \$ / R On 13 June 2011 | 7.40 | C | Foreign Exchange Future | 0.14400 | 0.14900 | 0 |
| 12/01/2011 | \$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.43400 | 0.44300 | 0 |
| 12/01/2011 | \$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.14000 | 0.13900 | 0 |
| 12/01/2011 | \$ / R On 13 June 2011 | 7.40 | P | Foreign Exchange Future | 0.55000 | 0.54500 | 0 |
| 12/01/2011 | \$ / R On 13 June 2011 | 7.50 | P | Foreign Exchange Future | 0.63100 | 0.62600 | 0 |
| 12/01/2011 | \$ / R On 13 June 2011 | 7.45 | P | Foreign Exchange Future | 0.59000 | 0.58500 | 0 |
| 12/01/2011 | \$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.08920 | 7.09830 | 11,973 |
| 12/01/2011 | \$ / R On 19 September 2011 | 8.05 | C | Foreign Exchange Future | 0.12800 | 0.13200 | 0 |
| 12/01/2011 | \$ / R On 19 September 2011 | 8.10 | C | Foreign Exchange Future | 0.12200 | 0.12700 | 0 |
| 12/01/2011 | \$ / R On 19 September 2011 | 8.00 | C | Foreign Exchange Future | 0.13400 | 0.13800 | 0 |
| 12/01/2011 | \$ / R On 19 September 2011 | 8.00 | P | Foreign Exchange Future | 1.04500 | 1.04000 | 0 |
| 12/01/2011 | \$ / R On 19 September 2011 | 8.10 | P | Foreign Exchange Future | 1.13300 | 1.12900 | 0 |
| 12/01/2011 | \$ / R On 19 September 2011 | 8.05 | P | Foreign Exchange Future | 1.08900 | 1.08400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/01/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.17970 | 7.18680 | 16 |
| 12/01/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.35700 | 0.36400 | 0 |
| 12/01/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.34200 | 0.34800 | 0 |
| 12/01/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.37400 | 0.38000 | 0 |
| 12/01/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.49400 | 0.49300 | 0 |
| 12/01/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.56200 | 0.56100 | 0 |
| 12/01/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.52700 | 0.52700 | 0 |
| 12/01/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.17040 | 9.18060 | 0 |
| 12/01/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.55700 | 1.56900 | 0 |
| 12/01/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.54200 | 1.55300 | 0 |
| 12/01/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.57300 | 1.58600 | 0 |
| 12/01/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.55300 | 1.55500 | 0 |
| 12/01/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.62200 | 1.62200 | 0 |
| 12/01/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.58700 | 1.58800 | 0 |
| 12/01/2011 | \$ / R MAXI On 14 March 2011 | | | Foreign Exchange Future | 6.90440 | 6.91550 | 125 |
| 12/01/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.11840 | 0.12680 | 0 |
| 12/01/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.10203 | 0.10980 | 0 |
| 12/01/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | C | Foreign Exchange Future | 0.13700 | 0.14603 | 0 |
| 12/01/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | P | Foreign Exchange Future | 0.18260 | 0.18053 | 0 |
| 12/01/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.24763 | 0.24430 | 0 |
| 12/01/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.21400 | 0.21130 | 0 |
| 12/01/2011 | \$ / R MAXI On 13 June 2011 | | | Foreign Exchange Future | 6.99370 | 7.00420 | 0 |
| 12/01/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.24094 | 0.24867 | 0 |
| 12/01/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.22344 | 0.23085 | 0 |
| 12/01/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | C | Foreign Exchange Future | 0.25988 | 0.26793 | 0 |
| 12/01/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | P | Foreign Exchange Future | 0.26618 | 0.26373 | 0 |
| 12/01/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.32974 | 0.32665 | 0 |
| 12/01/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.29724 | 0.29447 | 0 |
| 12/01/2011 | £ / R On 14 March 2011 | | | Foreign Exchange Future | 10.80910 | 10.75170 | 37,409 |
| 12/01/2011 | £ / R On 14 March 2011 | 11.80 | C | Foreign Exchange Future | 0.03000 | 0.02700 | 0 |
| 12/01/2011 | £ / R On 14 March 2011 | 11.85 | C | Foreign Exchange Future | 0.02700 | 0.02500 | 0 |
| 12/01/2011 | £ / R On 14 March 2011 | 11.75 | C | Foreign Exchange Future | 0.03400 | 0.03000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/01/2011 | £ / R On 14 March 2011 | 11.45 | C | Foreign Exchange Future | 0.06300 | 0.05700 | 870 |
| 12/01/2011 | £ / R On 14 March 2011 | 12.55 | C | Foreign Exchange Future | 0.00700 | 0.00600 | 870 |
| 12/01/2011 | £ / R On 14 March 2011 | 12.00 | C | Foreign Exchange Future | 0.02000 | 0.01800 | 150 |
| 12/01/2011 | £ / R On 14 March 2011 | 12.00 | P | Foreign Exchange Future | 1.21100 | 1.26600 | 0 |
| 12/01/2011 | £ / R On 14 March 2011 | 12.55 | P | Foreign Exchange Future | 1.74800 | 1.80400 | 0 |
| 12/01/2011 | £ / R On 14 March 2011 | 11.75 | P | Foreign Exchange Future | 0.97500 | 1.02800 | 0 |
| 12/01/2011 | £ / R On 14 March 2011 | 11.45 | P | Foreign Exchange Future | 0.70400 | 0.75500 | 0 |
| 12/01/2011 | £ / R On 14 March 2011 | 11.85 | P | Foreign Exchange Future | 1.06800 | 1.12300 | 0 |
| 12/01/2011 | £ / R On 14 March 2011 | 11.80 | P | Foreign Exchange Future | 1.02100 | 1.07500 | 0 |
| 12/01/2011 | £ / R On 13 June 2011 | | | Foreign Exchange Future | 10.93680 | 10.87790 | 2,059 |
| 12/01/2011 | £ / R On 13 June 2011 | 11.85 | C | Foreign Exchange Future | 0.14600 | 0.13900 | 0 |
| 12/01/2011 | £ / R On 13 June 2011 | 11.90 | C | Foreign Exchange Future | 0.13800 | 0.13200 | 0 |
| 12/01/2011 | £ / R On 13 June 2011 | 11.80 | C | Foreign Exchange Future | 0.15400 | 0.14600 | 0 |
| 12/01/2011 | £ / R On 13 June 2011 | 11.80 | P | Foreign Exchange Future | 1.01700 | 1.06800 | 0 |
| 12/01/2011 | £ / R On 13 June 2011 | 11.90 | P | Foreign Exchange Future | 1.10100 | 1.15400 | 0 |
| 12/01/2011 | £ / R On 13 June 2011 | 11.85 | P | Foreign Exchange Future | 1.05900 | 1.11100 | 0 |
| 12/01/2011 | £ / R On 19 September 2011 | | | Foreign Exchange Future | 11.06730 | 11.00650 | 2,426 |
| 12/01/2011 | £ / R On 19 September 2011 | 11.50 | C | Foreign Exchange Future | 0.36800 | 0.34900 | 0 |
| 12/01/2011 | £ / R On 19 September 2011 | 11.55 | C | Foreign Exchange Future | 0.35400 | 0.33600 | 0 |
| 12/01/2011 | £ / R On 19 September 2011 | 11.45 | C | Foreign Exchange Future | 0.38300 | 0.36300 | 0 |
| 12/01/2011 | £ / R On 19 September 2011 | 11.45 | P | Foreign Exchange Future | 0.76600 | 0.80700 | 0 |
| 12/01/2011 | £ / R On 19 September 2011 | 11.55 | P | Foreign Exchange Future | 0.83700 | 0.88000 | 0 |
| 12/01/2011 | £ / R On 19 September 2011 | 11.50 | P | Foreign Exchange Future | 0.80100 | 0.84300 | 0 |
| 12/01/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 11.18730 | 11.12320 | 0 |
| 12/01/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.46500 | 0.44600 | 0 |
| 12/01/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.45100 | 0.43200 | 0 |
| 12/01/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.48000 | 0.46000 | 0 |
| 12/01/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.89300 | 0.93700 | 0 |
| 12/01/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.96400 | 1.00900 | 0 |
| 12/01/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.92800 | 0.97300 | 0 |
| 12/01/2011 | ¥ / R On 14 March 2011 | | | Foreign Exchange Future | 0.08290 | 0.08310 | 751 |
| 12/01/2011 | ¥ / R On 14 March 2011 | 0.09 | C | Foreign Exchange Future | 0.00116 | 0.00123 | 0 |
| 12/01/2011 | ¥ / R On 14 March 2011 | 0.10 | C | Foreign Exchange Future | 0.00019 | 0.00021 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/01/2011 | ¥ / R On 14 March 2011 | 0.08 | C | Foreign Exchange Future | 0.00632 | 0.00650 | 0 |
| 12/01/2011 | ¥ / R On 14 March 2011 | 0.08 | P | Foreign Exchange Future | 0.00042 | 0.00040 | 0 |
| 12/01/2011 | ¥ / R On 14 March 2011 | 0.10 | P | Foreign Exchange Future | 0.01429 | 0.01411 | 0 |
| 12/01/2011 | ¥ / R On 14 March 2011 | 0.09 | P | Foreign Exchange Future | 0.00526 | 0.00513 | 0 |
| 12/01/2011 | ¥ / R On 13 June 2011 | | | Foreign Exchange Future | 0.08400 | 0.08430 | 0 |
| 12/01/2011 | ¥ / R On 13 June 2011 | 0.09 | C | Foreign Exchange Future | 0.00360 | 0.00375 | 0 |
| 12/01/2011 | ¥ / R On 13 June 2011 | 0.08 | C | Foreign Exchange Future | 0.00963 | 0.00990 | 0 |
| 12/01/2011 | ¥ / R On 13 June 2011 | 0.10 | C | Foreign Exchange Future | 0.00132 | 0.00139 | 0 |
| 12/01/2011 | ¥ / R On 13 June 2011 | 0.10 | P | Foreign Exchange Future | 0.01232 | 0.01209 | 0 |
| 12/01/2011 | ¥ / R On 13 June 2011 | 0.08 | P | Foreign Exchange Future | 0.00063 | 0.00060 | 0 |
| 12/01/2011 | ¥ / R On 13 June 2011 | 0.09 | P | Foreign Exchange Future | 0.00460 | 0.00445 | 0 |
| 12/01/2011 | € / R On 14 March 2011 | | | Foreign Exchange Future | 9.00010 | 8.93360 | 19,387 |
| 12/01/2011 | € / R On 14 March 2011 | 9.80 | C | Foreign Exchange Future | 0.02000 | 0.01800 | 0 |
| 12/01/2011 | € / R On 14 March 2011 | 9.85 | C | Foreign Exchange Future | 0.01700 | 0.01500 | 0 |
| 12/01/2011 | € / R On 14 March 2011 | 9.75 | C | Foreign Exchange Future | 0.02200 | 0.02000 | 0 |
| 12/01/2011 | € / R On 14 March 2011 | 9.50 | C | Foreign Exchange Future | 0.04500 | 0.03900 | 10,429 |
| 12/01/2011 | € / R On 14 March 2011 | 10.40 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 14,937 |
| 12/01/2011 | € / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 4,508 |
| 12/01/2011 | € / R On 14 March 2011 | 10.10 | C | Foreign Exchange Future | 0.00900 | 0.00800 | 100 |
| 12/01/2011 | € / R On 14 March 2011 | 9.60 | C | Foreign Exchange Future | 0.03400 | 0.03000 | 0 |
| 12/01/2011 | € / R On 14 March 2011 | 9.60 | P | Foreign Exchange Future | 0.63400 | 0.69600 | 3,000 |
| 12/01/2011 | € / R On 14 March 2011 | 10.10 | P | Foreign Exchange Future | 1.10900 | 1.17400 | 0 |
| 12/01/2011 | € / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 1.50300 | 1.56900 | 0 |
| 12/01/2011 | € / R On 14 March 2011 | 10.40 | P | Foreign Exchange Future | 1.40400 | 1.47000 | 0 |
| 12/01/2011 | € / R On 14 March 2011 | 9.75 | P | Foreign Exchange Future | 0.77200 | 0.83600 | 0 |
| 12/01/2011 | € / R On 14 March 2011 | 9.50 | P | Foreign Exchange Future | 0.54500 | 0.60500 | 0 |
| 12/01/2011 | € / R On 14 March 2011 | 9.85 | P | Foreign Exchange Future | 0.86700 | 0.93100 | 0 |
| 12/01/2011 | € / R On 14 March 2011 | 9.80 | P | Foreign Exchange Future | 0.82000 | 0.88400 | 0 |
| 12/01/2011 | € / R On 13 June 2011 | | | Foreign Exchange Future | 9.10980 | 9.04260 | 5,855 |
| 12/01/2011 | € / R On 13 June 2011 | 9.80 | C | Foreign Exchange Future | 0.12100 | 0.11300 | 0 |
| 12/01/2011 | € / R On 13 June 2011 | 9.85 | C | Foreign Exchange Future | 0.11400 | 0.10600 | 0 |
| 12/01/2011 | € / R On 13 June 2011 | 9.75 | C | Foreign Exchange Future | 0.12900 | 0.12000 | 0 |
| 12/01/2011 | € / R On 13 June 2011 | 9.75 | P | Foreign Exchange Future | 0.76900 | 0.82700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/01/2011 | € / R On 13 June 2011 | 9.85 | P | Foreign Exchange Future | 0.85400 | 0.91300 | 0 |
| 12/01/2011 | € / R On 13 June 2011 | 9.80 | P | Foreign Exchange Future | 0.81100 | 0.87000 | 0 |
| 12/01/2011 | € / R On 19 September 2011 | | | Foreign Exchange Future | 9.22650 | 9.15780 | 2,364 |
| 12/01/2011 | € / R On 19 September 2011 | 9.65 | C | Foreign Exchange Future | 0.26000 | 0.24200 | 0 |
| 12/01/2011 | € / R On 19 September 2011 | 9.70 | C | Foreign Exchange Future | 0.24800 | 0.23000 | 0 |
| 12/01/2011 | € / R On 19 September 2011 | 9.60 | C | Foreign Exchange Future | 0.27300 | 0.25300 | 0 |
| 12/01/2011 | € / R On 19 September 2011 | 9.60 | P | Foreign Exchange Future | 0.64700 | 0.69500 | 0 |
| 12/01/2011 | € / R On 19 September 2011 | 9.70 | P | Foreign Exchange Future | 0.72200 | 0.77200 | 0 |
| 12/01/2011 | € / R On 19 September 2011 | 9.65 | P | Foreign Exchange Future | 0.68400 | 0.73400 | 0 |
| 12/01/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 9.33670 | 9.26610 | 0 |
| 12/01/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 0.33200 | 0.31600 | 0 |
| 12/01/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 0.34500 | 0.32800 | 0 |
| 12/01/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 0.31900 | 0.30400 | 0 |
| 12/01/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.83200 | 0.88800 | 0 |
| 12/01/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.75800 | 0.81200 | 0 |
| 12/01/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.79500 | 0.85000 | 0 |
| 12/01/2011 | AU\$ / R On 14 March 2011 | | | Foreign Exchange Future | 6.79370 | 6.75930 | 7,763 |
| 12/01/2011 | AU\$ / R On 14 March 2011 | 6.70 | C | Foreign Exchange Future | 0.17000 | 0.14500 | 0 |
| 12/01/2011 | AU\$ / R On 14 March 2011 | 6.75 | C | Foreign Exchange Future | 0.13600 | 0.11300 | 0 |
| 12/01/2011 | AU\$ / R On 14 March 2011 | 6.65 | C | Foreign Exchange Future | 0.20700 | 0.18000 | 0 |
| 12/01/2011 | AU\$ / R On 14 March 2011 | 6.65 | P | Foreign Exchange Future | 0.06300 | 0.07100 | 0 |
| 12/01/2011 | AU\$ / R On 14 March 2011 | 6.75 | P | Foreign Exchange Future | 0.09200 | 0.10400 | 0 |
| 12/01/2011 | AU\$ / R On 14 March 2011 | 6.70 | P | Foreign Exchange Future | 0.07600 | 0.08600 | 0 |
| 12/01/2011 | AU\$ / R On 13 June 2011 | | | Foreign Exchange Future | 6.80270 | 6.76780 | 865 |
| 12/01/2011 | AU\$ / R On 13 June 2011 | 6.65 | C | Foreign Exchange Future | 0.28200 | 0.25500 | 0 |
| 12/01/2011 | AU\$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.24700 | 0.22200 | 0 |
| 12/01/2011 | AU\$ / R On 13 June 2011 | 6.60 | C | Foreign Exchange Future | 0.31800 | 0.29000 | 0 |
| 12/01/2011 | AU\$ / R On 13 June 2011 | 6.60 | P | Foreign Exchange Future | 0.11500 | 0.12200 | 0 |
| 12/01/2011 | AU\$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.14400 | 0.15400 | 0 |
| 12/01/2011 | AU\$ / R On 13 June 2011 | 6.65 | P | Foreign Exchange Future | 0.12900 | 0.13700 | 0 |
| 12/01/2011 | AU\$ / R On 19 September 2011 | | | Foreign Exchange Future | 6.80970 | 6.77500 | 5,790 |
| 12/01/2011 | AU\$ / R On 19 September 2011 | 6.65 | C | Foreign Exchange Future | 0.33900 | 0.31300 | 0 |
| 12/01/2011 | AU\$ / R On 19 September 2011 | 6.70 | C | Foreign Exchange Future | 0.30600 | 0.28000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/01/2011 | AU\$ / R On 19 September 2011 | 6.60 | C | Foreign Exchange Future | 0.37400 | 0.34700 | 0 |
| 12/01/2011 | AU\$ / R On 19 September 2011 | 6.60 | P | Foreign Exchange Future | 0.16400 | 0.17200 | 0 |
| 12/01/2011 | AU\$ / R On 19 September 2011 | 6.70 | P | Foreign Exchange Future | 0.19600 | 0.20500 | 0 |
| 12/01/2011 | AU\$ / R On 19 September 2011 | 6.65 | P | Foreign Exchange Future | 0.17900 | 0.18800 | 0 |
| 12/01/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 7.61490 | 7.57800 | 0 |
| 12/01/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 0.99800 | 0.97900 | 0 |
| 12/01/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 0.97600 | 0.95700 | 0 |
| 12/01/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.02000 | 1.00100 | 0 |
| 12/01/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.65500 | 0.67300 | 0 |
| 12/01/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.71100 | 0.72900 | 0 |
| 12/01/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.68300 | 0.70100 | 0 |
| 12/01/2011 | CAD/ R On 14 March 2011 | | | Foreign Exchange Future | 6.99550 | 6.96000 | 1,791 |
| 12/01/2011 | CAD/ R On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.09700 | 0.08700 | 0 |
| 12/01/2011 | CAD/ R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.11700 | 0.10500 | 0 |
| 12/01/2011 | CAD/ R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.08000 | 0.07200 | 0 |
| 12/01/2011 | CAD/ R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.18500 | 0.21200 | 0 |
| 12/01/2011 | CAD/ R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.12200 | 0.14500 | 0 |
| 12/01/2011 | CAD/ R On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.15200 | 0.17700 | 0 |
| 12/01/2011 | CAD/ R On 13 June 2011 | | | Foreign Exchange Future | 7.06890 | 7.03220 | 0 |
| 12/01/2011 | CAD/ R On 13 June 2011 | 6.90 | C | Foreign Exchange Future | 0.29500 | 0.27500 | 0 |
| 12/01/2011 | CAD/ R On 13 June 2011 | 6.95 | C | Foreign Exchange Future | 0.26300 | 0.24500 | 0 |
| 12/01/2011 | CAD/ R On 13 June 2011 | 6.85 | C | Foreign Exchange Future | 0.32900 | 0.30700 | 0 |
| 12/01/2011 | CAD/ R On 13 June 2011 | 6.85 | P | Foreign Exchange Future | 0.11000 | 0.12500 | 0 |
| 12/01/2011 | CAD/ R On 13 June 2011 | 6.95 | P | Foreign Exchange Future | 0.14400 | 0.16300 | 0 |
| 12/01/2011 | CAD/ R On 13 June 2011 | 6.90 | P | Foreign Exchange Future | 0.12600 | 0.14300 | 0 |
| 12/01/2011 | CHF / R On 14 March 2011 | | | Foreign Exchange Future | 7.11170 | 7.09110 | 190 |
| 12/01/2011 | CHF / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.11500 | 0.10900 | 0 |
| 12/01/2011 | CHF / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.10000 | 0.09500 | 0 |
| 12/01/2011 | CHF / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.13200 | 0.12500 | 0 |
| 12/01/2011 | CHF / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.22000 | 0.23400 | 0 |
| 12/01/2011 | CHF / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.28800 | 0.30400 | 0 |
| 12/01/2011 | CHF / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.25300 | 0.26800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 12/01/2011 | CHF / R On 13 June 2011 | | | Foreign Exchange Future | 7.21110 | 7.19000 | 0 |
| 12/01/2011 | CHF / R On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.33100 | 0.32000 | 0 |
| 12/01/2011 | CHF / R On 13 June 2011 | 7.15 | C | Foreign Exchange Future | 0.30400 | 0.29500 | 0 |
| 12/01/2011 | CHF / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.35800 | 0.34700 | 0 |
| 12/01/2011 | CHF / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.19700 | 0.20700 | 0 |
| 12/01/2011 | CHF / R On 13 June 2011 | 7.15 | P | Foreign Exchange Future | 0.24300 | 0.25500 | 0 |
| 12/01/2011 | CHF / R On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.22000 | 0.23000 | 0 |
| 12/01/2011 | RAIN On 14 March 2011 | | | Foreign Exchange Future | 13,345.29000 | 13,304.88000 | 0 |
| 12/01/2011 | RAIN On 14 March 2011 | 13600.00 | C | Foreign Exchange Future | 0.40000 | 0.10000 | 0 |
| 12/01/2011 | RAIN On 14 March 2011 | 13600.01 | C | Foreign Exchange Future | 0.40000 | 0.10000 | 0 |
| 12/01/2011 | RAIN On 14 March 2011 | 13599.99 | C | Foreign Exchange Future | 0.40000 | 0.10000 | 0 |
| 12/01/2011 | RAIN On 14 March 2011 | 13599.99 | P | Foreign Exchange Future | 255.10000 | 295.20000 | 0 |
| 12/01/2011 | RAIN On 14 March 2011 | 13600.01 | P | Foreign Exchange Future | 255.10000 | 295.20000 | 0 |
| 12/01/2011 | RAIN On 14 March 2011 | 13600.00 | P | Foreign Exchange Future | 255.10000 | 295.20000 | 0 |
| 12/01/2011 | RAIN On 13 June 2011 | | | Foreign Exchange Future | 13,518.57000 | 13,479.41000 | 0 |
| 12/01/2011 | RAIN On 13 June 2011 | 13500.00 | C | Foreign Exchange Future | 18.60000 | 0.00000 | 0 |
| 12/01/2011 | RAIN On 13 June 2011 | 13500.01 | C | Foreign Exchange Future | 18.60000 | 0.00000 | 0 |
| 12/01/2011 | RAIN On 13 June 2011 | 13499.99 | C | Foreign Exchange Future | 18.60000 | 0.00000 | 0 |
| 12/01/2011 | RAIN On 13 June 2011 | 13499.99 | P | Foreign Exchange Future | 0.00000 | 20.60000 | 0 |
| 12/01/2011 | RAIN On 13 June 2011 | 13500.01 | P | Foreign Exchange Future | 0.00000 | 20.60000 | 0 |
| 12/01/2011 | RAIN On 13 June 2011 | 13500.00 | P | Foreign Exchange Future | 0.00000 | 20.60000 | 0 |
| 12/01/2011 | YUAN/R On 14 March 2011 | | | Foreign Exchange Future | 1.04500 | 1.04430 | 0 |
| 12/01/2011 | YUAN/R On 14 March 2011 | 1.05 | C | Foreign Exchange Future | 0.02150 | 0.02140 | 0 |
| 12/01/2011 | YUAN/R On 14 March 2011 | 1.00 | C | Foreign Exchange Future | 0.05120 | 0.05080 | 0 |
| 12/01/2011 | YUAN/R On 14 March 2011 | 1.10 | C | Foreign Exchange Future | 0.00870 | 0.00870 | 0 |
| 12/01/2011 | YUAN/R On 14 March 2011 | 1.10 | P | Foreign Exchange Future | 0.06370 | 0.06440 | 0 |
| 12/01/2011 | YUAN/R On 14 March 2011 | 1.00 | P | Foreign Exchange Future | 0.00620 | 0.00650 | 0 |
| 12/01/2011 | YUAN/R On 14 March 2011 | 1.05 | P | Foreign Exchange Future | 0.02650 | 0.02710 | 0 |
| 12/01/2011 | YUAN/R On 13 June 2011 | | | Foreign Exchange Future | 1.06030 | 1.05960 | 0 |
| 12/01/2011 | YUAN/R On 13 June 2011 | 1.05 | C | Foreign Exchange Future | 0.04290 | 0.04300 | 0 |
| 12/01/2011 | YUAN/R On 13 June 2011 | 1.00 | C | Foreign Exchange Future | 0.07380 | 0.07360 | 0 |
| 12/01/2011 | YUAN/R On 13 June 2011 | 1.10 | C | Foreign Exchange Future | 0.02470 | 0.02490 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/01/2011 | YUAN/R On 13 June 2011 | 1.10 | P | Foreign Exchange Future | 0.06440 | 0.06530 | 0 |
| 12/01/2011 | YUAN/R On 13 June 2011 | 1.00 | P | Foreign Exchange Future | 0.01350 | 0.01400 | 0 |
| 12/01/2011 | YUAN/R On 13 June 2011 | 1.05 | P | Foreign Exchange Future | 0.03260 | 0.03340 | 0 |
| 13/01/2011 | \$ / R On 14 March 2011 | | | Foreign Exchange Future | 6.87590 | 6.90440 | 273,145 |
| 13/01/2011 | \$ / R On 14 March 2011 | 8.00 | C | Foreign Exchange Future | 0.00500 | 0.00500 | 29,607 |
| 13/01/2011 | \$ / R On 14 March 2011 | 8.05 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 340 |
| 13/01/2011 | \$ / R On 14 March 2011 | 7.95 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 13/01/2011 | \$ / R On 14 March 2011 | 8.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 30,000 |
| 13/01/2011 | \$ / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 13/01/2011 | \$ / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.04100 | 0.04700 | 29,607 |
| 13/01/2011 | \$ / R On 14 March 2011 | 8.40 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 3,000 |
| 13/01/2011 | \$ / R On 14 March 2011 | 7.50 | C | Foreign Exchange Future | 0.02200 | 0.02500 | 12,000 |
| 13/01/2011 | \$ / R On 14 March 2011 | 7.55 | C | Foreign Exchange Future | 0.01900 | 0.02100 | 871 |
| 13/01/2011 | \$ / R On 14 March 2011 | 7.60 | C | Foreign Exchange Future | 0.01600 | 0.01800 | 3,071 |
| 13/01/2011 | \$ / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.04900 | 0.05500 | 10,500 |
| 13/01/2011 | \$ / R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.07800 | 0.08800 | 3,280 |
| 13/01/2011 | \$ / R On 14 March 2011 | 7.40 | C | Foreign Exchange Future | 0.03000 | 0.03400 | 65 |
| 13/01/2011 | \$ / R On 14 March 2011 | 7.35 | C | Foreign Exchange Future | 0.03500 | 0.04000 | 400 |
| 13/01/2011 | \$ / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.05700 | 0.06400 | 0 |
| 13/01/2011 | \$ / R On 14 March 2011 | 7.15 | C | Foreign Exchange Future | 0.06700 | 0.07500 | 600 |
| 13/01/2011 | \$ / R On 14 March 2011 | 6.85 | C | Foreign Exchange Future | 0.16500 | 0.18600 | 8,500 |
| 13/01/2011 | \$ / R On 14 March 2011 | 7.35 | P | Foreign Exchange Future | 0.50900 | 0.48600 | 0 |
| 13/01/2011 | \$ / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.38100 | 0.36000 | 2,571 |
| 13/01/2011 | \$ / R On 14 March 2011 | 6.85 | P | Foreign Exchange Future | 0.13900 | 0.13200 | 0 |
| 13/01/2011 | \$ / R On 14 March 2011 | 7.15 | P | Foreign Exchange Future | 0.34100 | 0.32100 | 0 |
| 13/01/2011 | \$ / R On 14 March 2011 | 7.40 | P | Foreign Exchange Future | 0.55400 | 0.53000 | 0 |
| 13/01/2011 | \$ / R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.30200 | 0.28400 | 3,000 |
| 13/01/2011 | \$ / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.42300 | 0.40100 | 3,000 |
| 13/01/2011 | \$ / R On 14 March 2011 | 7.60 | P | Foreign Exchange Future | 0.74000 | 0.71400 | 0 |
| 13/01/2011 | \$ / R On 14 March 2011 | 7.55 | P | Foreign Exchange Future | 0.69300 | 0.66700 | 0 |
| 13/01/2011 | \$ / R On 14 March 2011 | 7.50 | P | Foreign Exchange Future | 0.64600 | 0.62100 | 0 |
| 13/01/2011 | \$ / R On 14 March 2011 | 8.40 | P | Foreign Exchange Future | 1.52600 | 1.49800 | 0 |
| 13/01/2011 | \$ / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.46500 | 0.44300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/01/2011 | \$ / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 3.62400 | 3.59600 | 0 |
| 13/01/2011 | \$ / R On 14 March 2011 | 7.95 | P | Foreign Exchange Future | 1.07900 | 1.05200 | 0 |
| 13/01/2011 | \$ / R On 14 March 2011 | 8.50 | P | Foreign Exchange Future | 1.62500 | 1.59700 | 0 |
| 13/01/2011 | \$ / R On 14 March 2011 | 8.05 | P | Foreign Exchange Future | 1.17800 | 1.15100 | 0 |
| 13/01/2011 | \$ / R On 14 March 2011 | 8.00 | P | Foreign Exchange Future | 1.12900 | 1.10100 | 0 |
| 13/01/2011 | \$ / R On 13 June 2011 | | | Foreign Exchange Future | 6.96470 | 6.99370 | 61,079 |
| 13/01/2011 | \$ / R On 13 June 2011 | 7.45 | C | Foreign Exchange Future | 0.12700 | 0.13400 | 0 |
| 13/01/2011 | \$ / R On 13 June 2011 | 7.50 | C | Foreign Exchange Future | 0.11900 | 0.12500 | 300 |
| 13/01/2011 | \$ / R On 13 June 2011 | 7.40 | C | Foreign Exchange Future | 0.13600 | 0.14400 | 0 |
| 13/01/2011 | \$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.41200 | 0.43400 | 0 |
| 13/01/2011 | \$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.14700 | 0.14000 | 0 |
| 13/01/2011 | \$ / R On 13 June 2011 | 7.40 | P | Foreign Exchange Future | 0.57100 | 0.55000 | 0 |
| 13/01/2011 | \$ / R On 13 June 2011 | 7.50 | P | Foreign Exchange Future | 0.65400 | 0.63100 | 0 |
| 13/01/2011 | \$ / R On 13 June 2011 | 7.45 | P | Foreign Exchange Future | 0.61200 | 0.59000 | 0 |
| 13/01/2011 | \$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.06220 | 7.08920 | 11,975 |
| 13/01/2011 | \$ / R On 19 September 2011 | 8.05 | C | Foreign Exchange Future | 0.12300 | 0.12800 | 0 |
| 13/01/2011 | \$ / R On 19 September 2011 | 8.10 | C | Foreign Exchange Future | 0.11800 | 0.12200 | 0 |
| 13/01/2011 | \$ / R On 19 September 2011 | 8.00 | C | Foreign Exchange Future | 0.12900 | 0.13400 | 0 |
| 13/01/2011 | \$ / R On 19 September 2011 | 8.00 | P | Foreign Exchange Future | 1.06700 | 1.04500 | 0 |
| 13/01/2011 | \$ / R On 19 September 2011 | 8.10 | P | Foreign Exchange Future | 1.15600 | 1.13300 | 0 |
| 13/01/2011 | \$ / R On 19 September 2011 | 8.05 | P | Foreign Exchange Future | 1.11100 | 1.08900 | 0 |
| 13/01/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.15400 | 7.17970 | 16 |
| 13/01/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.34800 | 0.35700 | 0 |
| 13/01/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.36400 | 0.37400 | 0 |
| 13/01/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.33300 | 0.34200 | 0 |
| 13/01/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.57900 | 0.56200 | 0 |
| 13/01/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.51000 | 0.49400 | 0 |
| 13/01/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.54400 | 0.52700 | 0 |
| 13/01/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.14500 | 9.17040 | 0 |
| 13/01/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.53900 | 1.55700 | 0 |
| 13/01/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.52300 | 1.54200 | 0 |
| 13/01/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.55500 | 1.57300 | 0 |
| 13/01/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.56000 | 1.55300 | 0 |
| 13/01/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.62800 | 1.62200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/01/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.59400 | 1.58700 | 0 |
| 13/01/2011 | \$ / R MAXI On 14 March 2011 | | | Foreign Exchange Future | 6.87590 | 6.90440 | 125 |
| 13/01/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.10632 | 0.11840 | 0 |
| 13/01/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.09125 | 0.10203 | 0 |
| 13/01/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | C | Foreign Exchange Future | 0.12355 | 0.13700 | 0 |
| 13/01/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | P | Foreign Exchange Future | 0.19765 | 0.18260 | 0 |
| 13/01/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.26535 | 0.24763 | 0 |
| 13/01/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.23042 | 0.21400 | 0 |
| 13/01/2011 | \$ / R MAXI On 13 June 2011 | | | Foreign Exchange Future | 6.96470 | 6.99370 | 0 |
| 13/01/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.22868 | 0.24094 | 0 |
| 13/01/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.21202 | 0.22344 | 0 |
| 13/01/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | C | Foreign Exchange Future | 0.24675 | 0.25988 | 0 |
| 13/01/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | P | Foreign Exchange Future | 0.28205 | 0.26618 | 0 |
| 13/01/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.34732 | 0.32974 | 0 |
| 13/01/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.31398 | 0.29724 | 0 |
| 13/01/2011 | £ / R On 14 March 2011 | | | Foreign Exchange Future | 10.89640 | 10.80910 | 35,397 |
| 13/01/2011 | £ / R On 14 March 2011 | 11.80 | C | Foreign Exchange Future | 0.03600 | 0.03000 | 0 |
| 13/01/2011 | £ / R On 14 March 2011 | 11.85 | C | Foreign Exchange Future | 0.03200 | 0.02700 | 0 |
| 13/01/2011 | £ / R On 14 March 2011 | 11.75 | C | Foreign Exchange Future | 0.04000 | 0.03400 | 0 |
| 13/01/2011 | £ / R On 14 March 2011 | 11.45 | C | Foreign Exchange Future | 0.07600 | 0.06300 | 870 |
| 13/01/2011 | £ / R On 14 March 2011 | 12.55 | C | Foreign Exchange Future | 0.00800 | 0.00700 | 870 |
| 13/01/2011 | £ / R On 14 March 2011 | 12.00 | C | Foreign Exchange Future | 0.02400 | 0.02000 | 150 |
| 13/01/2011 | £ / R On 14 March 2011 | 12.00 | P | Foreign Exchange Future | 1.12800 | 1.21100 | 0 |
| 13/01/2011 | £ / R On 14 March 2011 | 12.55 | P | Foreign Exchange Future | 1.66200 | 1.74800 | 0 |
| 13/01/2011 | £ / R On 14 March 2011 | 11.75 | P | Foreign Exchange Future | 0.89400 | 0.97500 | 0 |
| 13/01/2011 | £ / R On 14 March 2011 | 11.45 | P | Foreign Exchange Future | 0.63000 | 0.70400 | 0 |
| 13/01/2011 | £ / R On 14 March 2011 | 11.85 | P | Foreign Exchange Future | 0.98600 | 1.06800 | 0 |
| 13/01/2011 | £ / R On 14 March 2011 | 11.80 | P | Foreign Exchange Future | 0.94000 | 1.02100 | 0 |
| 13/01/2011 | £ / R On 13 June 2011 | | | Foreign Exchange Future | 11.02520 | 10.93680 | 2,497 |
| 13/01/2011 | £ / R On 13 June 2011 | 11.85 | C | Foreign Exchange Future | 0.16100 | 0.14600 | 0 |
| 13/01/2011 | £ / R On 13 June 2011 | 11.90 | C | Foreign Exchange Future | 0.15300 | 0.13800 | 0 |
| 13/01/2011 | £ / R On 13 June 2011 | 11.80 | C | Foreign Exchange Future | 0.17000 | 0.15400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/01/2011 | £ / R On 13 June 2011 | 11.80 | P | Foreign Exchange Future | 0.94500 | 1.01700 | 0 |
| 13/01/2011 | £ / R On 13 June 2011 | 11.90 | P | Foreign Exchange Future | 1.02800 | 1.10100 | 0 |
| 13/01/2011 | £ / R On 13 June 2011 | 11.85 | P | Foreign Exchange Future | 0.98600 | 1.05900 | 0 |
| 13/01/2011 | £ / R On 19 September 2011 | | | Foreign Exchange Future | 11.16040 | 11.06730 | 2,426 |
| 13/01/2011 | £ / R On 19 September 2011 | 11.50 | C | Foreign Exchange Future | 0.39900 | 0.36800 | 0 |
| 13/01/2011 | £ / R On 19 September 2011 | 11.45 | C | Foreign Exchange Future | 0.41500 | 0.38300 | 0 |
| 13/01/2011 | £ / R On 19 September 2011 | 11.55 | C | Foreign Exchange Future | 0.38400 | 0.35400 | 0 |
| 13/01/2011 | £ / R On 19 September 2011 | 11.55 | P | Foreign Exchange Future | 0.77400 | 0.83700 | 0 |
| 13/01/2011 | £ / R On 19 September 2011 | 11.45 | P | Foreign Exchange Future | 0.70500 | 0.76600 | 0 |
| 13/01/2011 | £ / R On 19 September 2011 | 11.50 | P | Foreign Exchange Future | 0.73900 | 0.80100 | 0 |
| 13/01/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 11.28450 | 11.18730 | 0 |
| 13/01/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.49900 | 0.46500 | 0 |
| 13/01/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.48400 | 0.45100 | 0 |
| 13/01/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.51500 | 0.48000 | 0 |
| 13/01/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.83100 | 0.89300 | 0 |
| 13/01/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.90000 | 0.96400 | 0 |
| 13/01/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.86500 | 0.92800 | 0 |
| 13/01/2011 | ¥ / R On 14 March 2011 | | | Foreign Exchange Future | 0.08300 | 0.08290 | 751 |
| 13/01/2011 | ¥ / R On 14 March 2011 | 0.09 | C | Foreign Exchange Future | 0.00116 | 0.00116 | 0 |
| 13/01/2011 | ¥ / R On 14 March 2011 | 0.10 | C | Foreign Exchange Future | 0.00018 | 0.00019 | 0 |
| 13/01/2011 | ¥ / R On 14 March 2011 | 0.08 | C | Foreign Exchange Future | 0.00640 | 0.00632 | 0 |
| 13/01/2011 | ¥ / R On 14 March 2011 | 0.08 | P | Foreign Exchange Future | 0.00040 | 0.00042 | 0 |
| 13/01/2011 | ¥ / R On 14 March 2011 | 0.10 | P | Foreign Exchange Future | 0.01418 | 0.01429 | 0 |
| 13/01/2011 | ¥ / R On 14 March 2011 | 0.09 | P | Foreign Exchange Future | 0.00516 | 0.00526 | 0 |
| 13/01/2011 | ¥ / R On 13 June 2011 | | | Foreign Exchange Future | 0.08420 | 0.08400 | 573 |
| 13/01/2011 | ¥ / R On 13 June 2011 | 0.09 | C | Foreign Exchange Future | 0.00367 | 0.00360 | 0 |
| 13/01/2011 | ¥ / R On 13 June 2011 | 0.10 | C | Foreign Exchange Future | 0.00134 | 0.00132 | 0 |
| 13/01/2011 | ¥ / R On 13 June 2011 | 0.08 | C | Foreign Exchange Future | 0.00980 | 0.00963 | 0 |
| 13/01/2011 | ¥ / R On 13 June 2011 | 0.08 | P | Foreign Exchange Future | 0.00060 | 0.00063 | 0 |
| 13/01/2011 | ¥ / R On 13 June 2011 | 0.10 | P | Foreign Exchange Future | 0.01214 | 0.01232 | 0 |
| 13/01/2011 | ¥ / R On 13 June 2011 | 0.09 | P | Foreign Exchange Future | 0.00447 | 0.00460 | 0 |
| 13/01/2011 | € / R On 14 March 2011 | | | Foreign Exchange Future | 9.16200 | 9.00010 | 19,118 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/01/2011 | € / R On 14 March 2011 | 9.80 | C | Foreign Exchange Future | 0.03100 | 0.02000 | 0 |
| 13/01/2011 | € / R On 14 March 2011 | 9.85 | C | Foreign Exchange Future | 0.02700 | 0.01700 | 0 |
| 13/01/2011 | € / R On 14 March 2011 | 9.75 | C | Foreign Exchange Future | 0.03500 | 0.02200 | 0 |
| 13/01/2011 | € / R On 14 March 2011 | 9.50 | C | Foreign Exchange Future | 0.07000 | 0.04500 | 10,429 |
| 13/01/2011 | € / R On 14 March 2011 | 10.40 | C | Foreign Exchange Future | 0.00600 | 0.00400 | 14,937 |
| 13/01/2011 | € / R On 14 March 2011 | 10.10 | C | Foreign Exchange Future | 0.01300 | 0.00900 | 100 |
| 13/01/2011 | € / R On 14 March 2011 | 9.60 | C | Foreign Exchange Future | 0.05300 | 0.03400 | 0 |
| 13/01/2011 | € / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00500 | 0.00300 | 4,508 |
| 13/01/2011 | € / R On 14 March 2011 | 10.10 | P | Foreign Exchange Future | 0.95100 | 1.10900 | 0 |
| 13/01/2011 | € / R On 14 March 2011 | 9.60 | P | Foreign Exchange Future | 0.49100 | 0.63400 | 3,000 |
| 13/01/2011 | € / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 1.34300 | 1.50300 | 0 |
| 13/01/2011 | € / R On 14 March 2011 | 10.40 | P | Foreign Exchange Future | 1.24400 | 1.40400 | 0 |
| 13/01/2011 | € / R On 14 March 2011 | 9.75 | P | Foreign Exchange Future | 0.62300 | 0.77200 | 0 |
| 13/01/2011 | € / R On 14 March 2011 | 9.50 | P | Foreign Exchange Future | 0.40800 | 0.54500 | 0 |
| 13/01/2011 | € / R On 14 March 2011 | 9.85 | P | Foreign Exchange Future | 0.71500 | 0.86700 | 0 |
| 13/01/2011 | € / R On 14 March 2011 | 9.80 | P | Foreign Exchange Future | 0.66900 | 0.82000 | 0 |
| 13/01/2011 | € / R On 13 June 2011 | | | Foreign Exchange Future | 9.27270 | 9.10980 | 7,255 |
| 13/01/2011 | € / R On 13 June 2011 | 9.80 | C | Foreign Exchange Future | 0.15200 | 0.12100 | 0 |
| 13/01/2011 | € / R On 13 June 2011 | 9.85 | C | Foreign Exchange Future | 0.14300 | 0.11400 | 0 |
| 13/01/2011 | € / R On 13 June 2011 | 9.75 | C | Foreign Exchange Future | 0.16100 | 0.12900 | 0 |
| 13/01/2011 | € / R On 13 June 2011 | 9.75 | P | Foreign Exchange Future | 0.63800 | 0.76900 | 0 |
| 13/01/2011 | € / R On 13 June 2011 | 9.85 | P | Foreign Exchange Future | 0.72000 | 0.85400 | 0 |
| 13/01/2011 | € / R On 13 June 2011 | 9.80 | P | Foreign Exchange Future | 0.67900 | 0.81100 | 0 |
| 13/01/2011 | € / R On 19 September 2011 | | | Foreign Exchange Future | 9.39210 | 9.22650 | 2,364 |
| 13/01/2011 | € / R On 19 September 2011 | 9.65 | C | Foreign Exchange Future | 0.31200 | 0.26000 | 0 |
| 13/01/2011 | € / R On 19 September 2011 | 9.60 | C | Foreign Exchange Future | 0.32700 | 0.27300 | 0 |
| 13/01/2011 | € / R On 19 September 2011 | 9.70 | C | Foreign Exchange Future | 0.29700 | 0.24800 | 0 |
| 13/01/2011 | € / R On 19 September 2011 | 9.70 | P | Foreign Exchange Future | 0.60500 | 0.72200 | 0 |
| 13/01/2011 | € / R On 19 September 2011 | 9.60 | P | Foreign Exchange Future | 0.53500 | 0.64700 | 0 |
| 13/01/2011 | € / R On 19 September 2011 | 9.65 | P | Foreign Exchange Future | 0.57000 | 0.68400 | 0 |
| 13/01/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 9.50350 | 9.33670 | 0 |
| 13/01/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 0.38900 | 0.33200 | 0 |
| 13/01/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 0.37400 | 0.31900 | 0 |
| 13/01/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 0.40400 | 0.34500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/01/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.65100 | 0.75800 | 0 |
| 13/01/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.72100 | 0.83200 | 0 |
| 13/01/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.68600 | 0.79500 | 0 |
| 13/01/2011 | AU\$ / R On 14 March 2011 | | | Foreign Exchange Future | 6.81890 | 6.79370 | 7,693 |
| 13/01/2011 | AU\$ / R On 14 March 2011 | 6.70 | C | Foreign Exchange Future | 0.18500 | 0.17000 | 0 |
| 13/01/2011 | AU\$ / R On 14 March 2011 | 6.75 | C | Foreign Exchange Future | 0.14900 | 0.13600 | 0 |
| 13/01/2011 | AU\$ / R On 14 March 2011 | 6.65 | C | Foreign Exchange Future | 0.22300 | 0.20700 | 0 |
| 13/01/2011 | AU\$ / R On 14 March 2011 | 6.65 | P | Foreign Exchange Future | 0.05400 | 0.06300 | 0 |
| 13/01/2011 | AU\$ / R On 14 March 2011 | 6.75 | P | Foreign Exchange Future | 0.08000 | 0.09200 | 0 |
| 13/01/2011 | AU\$ / R On 14 March 2011 | 6.70 | P | Foreign Exchange Future | 0.06600 | 0.07600 | 0 |
| 13/01/2011 | AU\$ / R On 13 June 2011 | | | Foreign Exchange Future | 6.82760 | 6.80270 | 865 |
| 13/01/2011 | AU\$ / R On 13 June 2011 | 6.65 | C | Foreign Exchange Future | 0.29700 | 0.28200 | 0 |
| 13/01/2011 | AU\$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.26100 | 0.24700 | 0 |
| 13/01/2011 | AU\$ / R On 13 June 2011 | 6.60 | C | Foreign Exchange Future | 0.33400 | 0.31800 | 0 |
| 13/01/2011 | AU\$ / R On 13 June 2011 | 6.60 | P | Foreign Exchange Future | 0.10600 | 0.11500 | 0 |
| 13/01/2011 | AU\$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.13300 | 0.14400 | 0 |
| 13/01/2011 | AU\$ / R On 13 June 2011 | 6.65 | P | Foreign Exchange Future | 0.11900 | 0.12900 | 0 |
| 13/01/2011 | AU\$ / R On 19 September 2011 | | | Foreign Exchange Future | 6.83700 | 6.80970 | 5,790 |
| 13/01/2011 | AU\$ / R On 19 September 2011 | 6.65 | C | Foreign Exchange Future | 0.36100 | 0.33900 | 0 |
| 13/01/2011 | AU\$ / R On 19 September 2011 | 6.70 | C | Foreign Exchange Future | 0.32700 | 0.30600 | 0 |
| 13/01/2011 | AU\$ / R On 19 September 2011 | 6.60 | C | Foreign Exchange Future | 0.39600 | 0.37400 | 0 |
| 13/01/2011 | AU\$ / R On 19 September 2011 | 6.60 | P | Foreign Exchange Future | 0.15900 | 0.16400 | 0 |
| 13/01/2011 | AU\$ / R On 19 September 2011 | 6.70 | P | Foreign Exchange Future | 0.19000 | 0.19600 | 0 |
| 13/01/2011 | AU\$ / R On 19 September 2011 | 6.65 | P | Foreign Exchange Future | 0.17400 | 0.17900 | 0 |
| 13/01/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 7.63280 | 7.61490 | 0 |
| 13/01/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 1.00800 | 0.99800 | 0 |
| 13/01/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 0.98600 | 0.97600 | 0 |
| 13/01/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.03000 | 1.02000 | 0 |
| 13/01/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.64700 | 0.65500 | 0 |
| 13/01/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.70300 | 0.71100 | 0 |
| 13/01/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.67500 | 0.68300 | 0 |
| 13/01/2011 | CAD/ R On 14 March 2011 | | | Foreign Exchange Future | 6.94320 | 6.99550 | 1,791 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 13/01/2011 | CAD/ R On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.07800 | 0.09700 | 0 |
| 13/01/2011 | CAD/ R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.09500 | 0.11700 | 0 |
| 13/01/2011 | CAD/ R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.06400 | 0.08000 | 0 |
| 13/01/2011 | CAD/ R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.22100 | 0.18500 | 0 |
| 13/01/2011 | CAD/ R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.15200 | 0.12200 | 0 |
| 13/01/2011 | CAD/ R On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.18500 | 0.15200 | 0 |
| 13/01/2011 | CAD/ R On 13 June 2011 | | | Foreign Exchange Future | 7.01570 | 7.06890 | 0 |
| 13/01/2011 | CAD/ R On 13 June 2011 | 6.90 | C | Foreign Exchange Future | 0.25900 | 0.29500 | 0 |
| 13/01/2011 | CAD/ R On 13 June 2011 | 6.85 | C | Foreign Exchange Future | 0.29100 | 0.32900 | 0 |
| 13/01/2011 | CAD/ R On 13 June 2011 | 6.95 | C | Foreign Exchange Future | 0.22900 | 0.26300 | 0 |
| 13/01/2011 | CAD/ R On 13 June 2011 | 6.95 | P | Foreign Exchange Future | 0.16300 | 0.14400 | 0 |
| 13/01/2011 | CAD/ R On 13 June 2011 | 6.85 | P | Foreign Exchange Future | 0.12500 | 0.11000 | 0 |
| 13/01/2011 | CAD/ R On 13 June 2011 | 6.90 | P | Foreign Exchange Future | 0.14300 | 0.12600 | 0 |
| 13/01/2011 | CHF / R On 14 March 2011 | | | Foreign Exchange Future | 7.11660 | 7.11170 | 190 |
| 13/01/2011 | CHF / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.11500 | 0.11500 | 0 |
| 13/01/2011 | CHF / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.10000 | 0.10000 | 0 |
| 13/01/2011 | CHF / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.13200 | 0.13200 | 0 |
| 13/01/2011 | CHF / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.21500 | 0.22000 | 0 |
| 13/01/2011 | CHF / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.28300 | 0.28800 | 0 |
| 13/01/2011 | CHF / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.24800 | 0.25300 | 0 |
| 13/01/2011 | CHF / R On 13 June 2011 | | | Foreign Exchange Future | 7.21560 | 7.21110 | 0 |
| 13/01/2011 | CHF / R On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.33200 | 0.33100 | 0 |
| 13/01/2011 | CHF / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.36000 | 0.35800 | 0 |
| 13/01/2011 | CHF / R On 13 June 2011 | 7.15 | C | Foreign Exchange Future | 0.30500 | 0.30400 | 0 |
| 13/01/2011 | CHF / R On 13 June 2011 | 7.15 | P | Foreign Exchange Future | 0.23900 | 0.24300 | 0 |
| 13/01/2011 | CHF / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.19400 | 0.19700 | 0 |
| 13/01/2011 | CHF / R On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.21600 | 0.22000 | 0 |
| 13/01/2011 | RAIN On 14 March 2011 | | | Foreign Exchange Future | 13,431.11000 | 13,345.29000 | 0 |
| 13/01/2011 | RAIN On 14 March 2011 | 13600.00 | C | Foreign Exchange Future | 2.90000 | 0.40000 | 0 |
| 13/01/2011 | RAIN On 14 March 2011 | 13599.99 | C | Foreign Exchange Future | 2.90000 | 0.40000 | 0 |
| 13/01/2011 | RAIN On 14 March 2011 | 13600.01 | C | Foreign Exchange Future | 2.90000 | 0.40000 | 0 |
| 13/01/2011 | RAIN On 14 March 2011 | 13600.01 | P | Foreign Exchange Future | 171.80000 | 255.10000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 13/01/2011 | RAIN On 14 March 2011 | 13599.99 | P | Foreign Exchange Future | 171.80000 | 255.10000 | 0 |
| 13/01/2011 | RAIN On 14 March 2011 | 13600.00 | P | Foreign Exchange Future | 171.80000 | 255.10000 | 0 |
| 13/01/2011 | RAIN On 13 June 2011 | | | Foreign Exchange Future | 13,605.45000 | 13,518.57000 | 0 |
| 13/01/2011 | RAIN On 13 June 2011 | 13500.00 | C | Foreign Exchange Future | 105.50000 | 18.60000 | 0 |
| 13/01/2011 | RAIN On 13 June 2011 | 13500.01 | C | Foreign Exchange Future | 105.40000 | 18.60000 | 0 |
| 13/01/2011 | RAIN On 13 June 2011 | 13499.99 | C | Foreign Exchange Future | 105.50000 | 18.60000 | 0 |
| 13/01/2011 | RAIN On 13 June 2011 | 13499.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/01/2011 | RAIN On 13 June 2011 | 13500.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/01/2011 | RAIN On 13 June 2011 | 13500.00 | P | Foreign Exchange Future | 0.10000 | 0.00000 | 0 |
| 13/01/2011 | YUAN/R On 14 March 2011 | | | Foreign Exchange Future | 1.04050 | 1.04500 | 0 |
| 13/01/2011 | YUAN/R On 14 March 2011 | 1.05 | C | Foreign Exchange Future | 0.01920 | 0.02150 | 0 |
| 13/01/2011 | YUAN/R On 14 March 2011 | 1.10 | C | Foreign Exchange Future | 0.00750 | 0.00870 | 0 |
| 13/01/2011 | YUAN/R On 14 March 2011 | 1.00 | C | Foreign Exchange Future | 0.04750 | 0.05120 | 0 |
| 13/01/2011 | YUAN/R On 14 March 2011 | 1.00 | P | Foreign Exchange Future | 0.00700 | 0.00620 | 0 |
| 13/01/2011 | YUAN/R On 14 March 2011 | 1.10 | P | Foreign Exchange Future | 0.06700 | 0.06370 | 0 |
| 13/01/2011 | YUAN/R On 14 March 2011 | 1.05 | P | Foreign Exchange Future | 0.02870 | 0.02650 | 0 |
| 13/01/2011 | YUAN/R On 13 June 2011 | | | Foreign Exchange Future | 1.05530 | 1.06030 | 0 |
| 13/01/2011 | YUAN/R On 13 June 2011 | 1.05 | C | Foreign Exchange Future | 0.04010 | 0.04290 | 0 |
| 13/01/2011 | YUAN/R On 13 June 2011 | 1.10 | C | Foreign Exchange Future | 0.02300 | 0.02470 | 0 |
| 13/01/2011 | YUAN/R On 13 June 2011 | 1.00 | C | Foreign Exchange Future | 0.06980 | 0.07380 | 0 |
| 13/01/2011 | YUAN/R On 13 June 2011 | 1.00 | P | Foreign Exchange Future | 0.01450 | 0.01350 | 0 |
| 13/01/2011 | YUAN/R On 13 June 2011 | 1.10 | P | Foreign Exchange Future | 0.06770 | 0.06440 | 0 |
| 13/01/2011 | YUAN/R On 13 June 2011 | 1.05 | P | Foreign Exchange Future | 0.03480 | 0.03260 | 0 |
| 14/01/2011 | \$ / R On 14 March 2011 | | | Foreign Exchange Future | 7.00580 | 6.87590 | 267,707 |
| 14/01/2011 | \$ / R On 14 March 2011 | 8.00 | C | Foreign Exchange Future | 0.00700 | 0.00500 | 29,607 |
| 14/01/2011 | \$ / R On 14 March 2011 | 8.05 | C | Foreign Exchange Future | 0.00600 | 0.00400 | 340 |
| 14/01/2011 | \$ / R On 14 March 2011 | 7.95 | C | Foreign Exchange Future | 0.00800 | 0.00500 | 0 |
| 14/01/2011 | \$ / R On 14 March 2011 | 8.50 | C | Foreign Exchange Future | 0.00200 | 0.00100 | 30,000 |
| 14/01/2011 | \$ / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 14/01/2011 | \$ / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.06200 | 0.04100 | 29,607 |
| 14/01/2011 | \$ / R On 14 March 2011 | 7.35 | C | Foreign Exchange Future | 0.05300 | 0.03500 | 400 |
| 14/01/2011 | \$ / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.08500 | 0.05700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/01/2011 | \$ / R On 14 March 2011 | 6.85 | C | Foreign Exchange Future | 0.24600 | 0.16500 | 8,500 |
| 14/01/2011 | \$ / R On 14 March 2011 | 8.40 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 3,000 |
| 14/01/2011 | \$ / R On 14 March 2011 | 7.50 | C | Foreign Exchange Future | 0.03300 | 0.02200 | 12,000 |
| 14/01/2011 | \$ / R On 14 March 2011 | 7.55 | C | Foreign Exchange Future | 0.02800 | 0.01900 | 871 |
| 14/01/2011 | \$ / R On 14 March 2011 | 7.60 | C | Foreign Exchange Future | 0.02400 | 0.01600 | 3,071 |
| 14/01/2011 | \$ / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.07300 | 0.04900 | 10,500 |
| 14/01/2011 | \$ / R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.11600 | 0.07800 | 3,280 |
| 14/01/2011 | \$ / R On 14 March 2011 | 7.40 | C | Foreign Exchange Future | 0.04500 | 0.03000 | 65 |
| 14/01/2011 | \$ / R On 14 March 2011 | 7.15 | C | Foreign Exchange Future | 0.09900 | 0.06700 | 600 |
| 14/01/2011 | \$ / R On 14 March 2011 | 7.35 | P | Foreign Exchange Future | 0.39700 | 0.50900 | 0 |
| 14/01/2011 | \$ / R On 14 March 2011 | 7.15 | P | Foreign Exchange Future | 0.24300 | 0.34100 | 0 |
| 14/01/2011 | \$ / R On 14 March 2011 | 7.40 | P | Foreign Exchange Future | 0.43900 | 0.55400 | 0 |
| 14/01/2011 | \$ / R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.21000 | 0.30200 | 3,000 |
| 14/01/2011 | \$ / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.31700 | 0.42300 | 3,000 |
| 14/01/2011 | \$ / R On 14 March 2011 | 7.60 | P | Foreign Exchange Future | 0.61800 | 0.74000 | 0 |
| 14/01/2011 | \$ / R On 14 March 2011 | 7.55 | P | Foreign Exchange Future | 0.57200 | 0.69300 | 0 |
| 14/01/2011 | \$ / R On 14 March 2011 | 7.50 | P | Foreign Exchange Future | 0.52700 | 0.64600 | 0 |
| 14/01/2011 | \$ / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.27900 | 0.38100 | 2,571 |
| 14/01/2011 | \$ / R On 14 March 2011 | 6.85 | P | Foreign Exchange Future | 0.09000 | 0.13900 | 0 |
| 14/01/2011 | \$ / R On 14 March 2011 | 8.40 | P | Foreign Exchange Future | 1.39600 | 1.52600 | 0 |
| 14/01/2011 | \$ / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.35600 | 0.46500 | 0 |
| 14/01/2011 | \$ / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 3.49400 | 3.62400 | 0 |
| 14/01/2011 | \$ / R On 14 March 2011 | 7.95 | P | Foreign Exchange Future | 0.95200 | 1.07900 | 0 |
| 14/01/2011 | \$ / R On 14 March 2011 | 8.50 | P | Foreign Exchange Future | 1.49600 | 1.62500 | 0 |
| 14/01/2011 | \$ / R On 14 March 2011 | 8.05 | P | Foreign Exchange Future | 1.05000 | 1.17800 | 0 |
| 14/01/2011 | \$ / R On 14 March 2011 | 8.00 | P | Foreign Exchange Future | 1.00100 | 1.12900 | 0 |
| 14/01/2011 | \$ / R On 13 June 2011 | | | Foreign Exchange Future | 7.09740 | 6.96470 | 61,389 |
| 14/01/2011 | \$ / R On 13 June 2011 | 7.45 | C | Foreign Exchange Future | 0.15600 | 0.12700 | 0 |
| 14/01/2011 | \$ / R On 13 June 2011 | 7.20 | C | Foreign Exchange Future | 0.22500 | 0.00000 | 300 |
| 14/01/2011 | \$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.50500 | 0.41200 | 0 |
| 14/01/2011 | \$ / R On 13 June 2011 | 7.50 | C | Foreign Exchange Future | 0.14500 | 0.11900 | 300 |
| 14/01/2011 | \$ / R On 13 June 2011 | 7.40 | C | Foreign Exchange Future | 0.16700 | 0.13600 | 0 |
| 14/01/2011 | \$ / R On 13 June 2011 | 7.40 | P | Foreign Exchange Future | 0.47000 | 0.57100 | 0 |
| 14/01/2011 | \$ / R On 13 June 2011 | 7.50 | P | Foreign Exchange Future | 0.54800 | 0.65400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/01/2011 | \$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.10800 | 0.14700 | 300 |
| 14/01/2011 | \$ / R On 13 June 2011 | 7.20 | P | Foreign Exchange Future | 0.32800 | 0.00000 | 0 |
| 14/01/2011 | \$ / R On 13 June 2011 | 7.45 | P | Foreign Exchange Future | 0.50900 | 0.61200 | 0 |
| 14/01/2011 | \$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.19630 | 7.06220 | 11,975 |
| 14/01/2011 | \$ / R On 19 September 2011 | 8.05 | C | Foreign Exchange Future | 0.14500 | 0.12300 | 0 |
| 14/01/2011 | \$ / R On 19 September 2011 | 8.10 | C | Foreign Exchange Future | 0.13800 | 0.11800 | 0 |
| 14/01/2011 | \$ / R On 19 September 2011 | 8.00 | C | Foreign Exchange Future | 0.15200 | 0.12900 | 0 |
| 14/01/2011 | \$ / R On 19 September 2011 | 8.00 | P | Foreign Exchange Future | 0.95600 | 1.06700 | 0 |
| 14/01/2011 | \$ / R On 19 September 2011 | 8.10 | P | Foreign Exchange Future | 1.04200 | 1.15600 | 0 |
| 14/01/2011 | \$ / R On 19 September 2011 | 8.05 | P | Foreign Exchange Future | 0.99900 | 1.11100 | 0 |
| 14/01/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.28970 | 7.15400 | 16 |
| 14/01/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.40100 | 0.34800 | 0 |
| 14/01/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.42000 | 0.36400 | 0 |
| 14/01/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.38300 | 0.33300 | 0 |
| 14/01/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.49300 | 0.57900 | 0 |
| 14/01/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.43000 | 0.51000 | 0 |
| 14/01/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.46100 | 0.54400 | 0 |
| 14/01/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.27540 | 9.14500 | 0 |
| 14/01/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.59400 | 1.53900 | 0 |
| 14/01/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.61200 | 1.55500 | 0 |
| 14/01/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.57700 | 1.52300 | 0 |
| 14/01/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.55200 | 1.62800 | 0 |
| 14/01/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.48700 | 1.56000 | 0 |
| 14/01/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.51900 | 1.59400 | 0 |
| 14/01/2011 | \$ / R MAXI On 14 March 2011 | | | Foreign Exchange Future | 7.00580 | 6.87590 | 125 |
| 14/01/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.15529 | 0.10632 | 0 |
| 14/01/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.13422 | 0.09125 | 0 |
| 14/01/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | C | Foreign Exchange Future | 0.18312 | 0.12355 | 0 |
| 14/01/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | P | Foreign Exchange Future | 0.12732 | 0.19765 | 0 |
| 14/01/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.17842 | 0.26535 | 0 |
| 14/01/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.14949 | 0.23042 | 0 |
| 14/01/2011 | \$ / R MAXI On 13 June 2011 | | | Foreign Exchange Future | 7.09740 | 6.96470 | 0 |
| 14/01/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.28701 | 0.22868 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/01/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.26184 | 0.21202 | 0 |
| 14/01/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | C | Foreign Exchange Future | 0.31369 | 0.24675 | 0 |
| 14/01/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | P | Foreign Exchange Future | 0.21629 | 0.28205 | 0 |
| 14/01/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.26444 | 0.34732 | 0 |
| 14/01/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.23961 | 0.31398 | 0 |
| 14/01/2011 | £ / R On 14 March 2011 | | | Foreign Exchange Future | 11.11520 | 10.89640 | 33,389 |
| 14/01/2011 | £ / R On 14 March 2011 | 11.80 | C | Foreign Exchange Future | 0.05900 | 0.03600 | 0 |
| 14/01/2011 | £ / R On 14 March 2011 | 11.85 | C | Foreign Exchange Future | 0.05400 | 0.03200 | 0 |
| 14/01/2011 | £ / R On 14 March 2011 | 11.75 | C | Foreign Exchange Future | 0.06600 | 0.04000 | 0 |
| 14/01/2011 | £ / R On 14 March 2011 | 11.45 | C | Foreign Exchange Future | 0.12300 | 0.07600 | 870 |
| 14/01/2011 | £ / R On 14 March 2011 | 12.55 | C | Foreign Exchange Future | 0.01300 | 0.00800 | 870 |
| 14/01/2011 | £ / R On 14 March 2011 | 12.00 | C | Foreign Exchange Future | 0.03900 | 0.02400 | 150 |
| 14/01/2011 | £ / R On 14 March 2011 | 12.00 | P | Foreign Exchange Future | 0.92400 | 1.12800 | 0 |
| 14/01/2011 | £ / R On 14 March 2011 | 12.55 | P | Foreign Exchange Future | 1.44800 | 1.66200 | 0 |
| 14/01/2011 | £ / R On 14 March 2011 | 11.75 | P | Foreign Exchange Future | 0.70100 | 0.89400 | 0 |
| 14/01/2011 | £ / R On 14 March 2011 | 11.45 | P | Foreign Exchange Future | 0.45800 | 0.63000 | 0 |
| 14/01/2011 | £ / R On 14 March 2011 | 11.85 | P | Foreign Exchange Future | 0.78900 | 0.98600 | 0 |
| 14/01/2011 | £ / R On 14 March 2011 | 11.80 | P | Foreign Exchange Future | 0.74400 | 0.94000 | 0 |
| 14/01/2011 | £ / R On 13 June 2011 | | | Foreign Exchange Future | 11.24790 | 11.02520 | 2,517 |
| 14/01/2011 | £ / R On 13 June 2011 | 11.85 | C | Foreign Exchange Future | 0.21100 | 0.16100 | 0 |
| 14/01/2011 | £ / R On 13 June 2011 | 11.90 | C | Foreign Exchange Future | 0.20000 | 0.15300 | 0 |
| 14/01/2011 | £ / R On 13 June 2011 | 11.80 | C | Foreign Exchange Future | 0.22300 | 0.17000 | 0 |
| 14/01/2011 | £ / R On 13 June 2011 | 11.80 | P | Foreign Exchange Future | 0.77500 | 0.94500 | 0 |
| 14/01/2011 | £ / R On 13 June 2011 | 11.90 | P | Foreign Exchange Future | 0.85200 | 1.02800 | 0 |
| 14/01/2011 | £ / R On 13 June 2011 | 11.85 | P | Foreign Exchange Future | 0.81300 | 0.98600 | 0 |
| 14/01/2011 | £ / R On 19 September 2011 | | | Foreign Exchange Future | 11.38460 | 11.16040 | 2,406 |
| 14/01/2011 | £ / R On 19 September 2011 | 11.50 | C | Foreign Exchange Future | 0.48700 | 0.39900 | 0 |
| 14/01/2011 | £ / R On 19 September 2011 | 11.45 | C | Foreign Exchange Future | 0.50600 | 0.41500 | 0 |
| 14/01/2011 | £ / R On 19 September 2011 | 11.55 | C | Foreign Exchange Future | 0.46900 | 0.38400 | 0 |
| 14/01/2011 | £ / R On 19 September 2011 | 11.55 | P | Foreign Exchange Future | 0.63400 | 0.77400 | 0 |
| 14/01/2011 | £ / R On 19 September 2011 | 11.45 | P | Foreign Exchange Future | 0.57100 | 0.70500 | 0 |
| 14/01/2011 | £ / R On 19 September 2011 | 11.50 | P | Foreign Exchange Future | 0.60200 | 0.73900 | 0 |
| 14/01/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 11.51050 | 11.28450 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/01/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.58900 | 0.49900 | 0 |
| 14/01/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.57100 | 0.48400 | 0 |
| 14/01/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.60800 | 0.51500 | 0 |
| 14/01/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.69800 | 0.83100 | 0 |
| 14/01/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.76100 | 0.90000 | 0 |
| 14/01/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.72900 | 0.86500 | 0 |
| 14/01/2011 | ¥ / R On 14 March 2011 | | | Foreign Exchange Future | 0.08470 | 0.08300 | 751 |
| 14/01/2011 | ¥ / R On 14 March 2011 | 0.09 | C | Foreign Exchange Future | 0.00164 | 0.00116 | 0 |
| 14/01/2011 | ¥ / R On 14 March 2011 | 0.10 | C | Foreign Exchange Future | 0.00026 | 0.00018 | 0 |
| 14/01/2011 | ¥ / R On 14 March 2011 | 0.08 | C | Foreign Exchange Future | 0.00792 | 0.00640 | 0 |
| 14/01/2011 | ¥ / R On 14 March 2011 | 0.08 | P | Foreign Exchange Future | 0.00022 | 0.00040 | 0 |
| 14/01/2011 | ¥ / R On 14 March 2011 | 0.10 | P | Foreign Exchange Future | 0.01256 | 0.01418 | 0 |
| 14/01/2011 | ¥ / R On 14 March 2011 | 0.09 | P | Foreign Exchange Future | 0.00394 | 0.00516 | 0 |
| 14/01/2011 | ¥ / R On 13 June 2011 | | | Foreign Exchange Future | 0.08590 | 0.08420 | 573 |
| 14/01/2011 | ¥ / R On 13 June 2011 | 0.09 | C | Foreign Exchange Future | 0.00446 | 0.00367 | 0 |
| 14/01/2011 | ¥ / R On 13 June 2011 | 0.10 | C | Foreign Exchange Future | 0.00163 | 0.00134 | 0 |
| 14/01/2011 | ¥ / R On 13 June 2011 | 0.08 | C | Foreign Exchange Future | 0.01130 | 0.00980 | 0 |
| 14/01/2011 | ¥ / R On 13 June 2011 | 0.08 | P | Foreign Exchange Future | 0.00040 | 0.00060 | 0 |
| 14/01/2011 | ¥ / R On 13 June 2011 | 0.10 | P | Foreign Exchange Future | 0.01073 | 0.01214 | 0 |
| 14/01/2011 | ¥ / R On 13 June 2011 | 0.09 | P | Foreign Exchange Future | 0.00356 | 0.00447 | 0 |
| 14/01/2011 | € / R On 14 March 2011 | | | Foreign Exchange Future | 9.35720 | 9.16200 | 18,879 |
| 14/01/2011 | € / R On 14 March 2011 | 9.80 | C | Foreign Exchange Future | 0.05700 | 0.03100 | 0 |
| 14/01/2011 | € / R On 14 March 2011 | 9.85 | C | Foreign Exchange Future | 0.05000 | 0.02700 | 0 |
| 14/01/2011 | € / R On 14 March 2011 | 9.75 | C | Foreign Exchange Future | 0.06500 | 0.03500 | 0 |
| 14/01/2011 | € / R On 14 March 2011 | 9.50 | C | Foreign Exchange Future | 0.12500 | 0.07000 | 10,429 |
| 14/01/2011 | € / R On 14 March 2011 | 10.40 | C | Foreign Exchange Future | 0.01200 | 0.00600 | 14,937 |
| 14/01/2011 | € / R On 14 March 2011 | 10.10 | C | Foreign Exchange Future | 0.02500 | 0.01300 | 100 |
| 14/01/2011 | € / R On 14 March 2011 | 9.60 | C | Foreign Exchange Future | 0.09600 | 0.05300 | 0 |
| 14/01/2011 | € / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00900 | 0.00500 | 4,508 |
| 14/01/2011 | € / R On 14 March 2011 | 10.10 | P | Foreign Exchange Future | 0.76800 | 0.95100 | 0 |
| 14/01/2011 | € / R On 14 March 2011 | 9.60 | P | Foreign Exchange Future | 0.33900 | 0.49100 | 3,000 |
| 14/01/2011 | € / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 1.15200 | 1.34300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/01/2011 | € / R On 14 March 2011 | 10.40 | P | Foreign Exchange Future | 1.05500 | 1.24400 | 0 |
| 14/01/2011 | € / R On 14 March 2011 | 9.75 | P | Foreign Exchange Future | 0.45800 | 0.62300 | 0 |
| 14/01/2011 | € / R On 14 March 2011 | 9.50 | P | Foreign Exchange Future | 0.26800 | 0.40800 | 0 |
| 14/01/2011 | € / R On 14 March 2011 | 9.85 | P | Foreign Exchange Future | 0.54300 | 0.71500 | 0 |
| 14/01/2011 | € / R On 14 March 2011 | 9.80 | P | Foreign Exchange Future | 0.50000 | 0.66900 | 0 |
| 14/01/2011 | € / R On 13 June 2011 | | | Foreign Exchange Future | 9.47040 | 9.27270 | 7,255 |
| 14/01/2011 | € / R On 13 June 2011 | 9.80 | C | Foreign Exchange Future | 0.20000 | 0.15200 | 0 |
| 14/01/2011 | € / R On 13 June 2011 | 9.75 | C | Foreign Exchange Future | 0.21300 | 0.16100 | 0 |
| 14/01/2011 | € / R On 13 June 2011 | 9.85 | C | Foreign Exchange Future | 0.18800 | 0.14300 | 0 |
| 14/01/2011 | € / R On 13 June 2011 | 9.85 | P | Foreign Exchange Future | 0.56800 | 0.72000 | 0 |
| 14/01/2011 | € / R On 13 June 2011 | 9.75 | P | Foreign Exchange Future | 0.49300 | 0.63800 | 0 |
| 14/01/2011 | € / R On 13 June 2011 | 9.80 | P | Foreign Exchange Future | 0.53000 | 0.67900 | 0 |
| 14/01/2011 | € / R On 19 September 2011 | | | Foreign Exchange Future | 9.59040 | 9.39210 | 2,364 |
| 14/01/2011 | € / R On 19 September 2011 | 9.65 | C | Foreign Exchange Future | 0.38300 | 0.31200 | 0 |
| 14/01/2011 | € / R On 19 September 2011 | 9.60 | C | Foreign Exchange Future | 0.40200 | 0.32700 | 0 |
| 14/01/2011 | € / R On 19 September 2011 | 9.70 | C | Foreign Exchange Future | 0.36500 | 0.29700 | 0 |
| 14/01/2011 | € / R On 19 September 2011 | 9.70 | P | Foreign Exchange Future | 0.47500 | 0.60500 | 0 |
| 14/01/2011 | € / R On 19 September 2011 | 9.60 | P | Foreign Exchange Future | 0.41200 | 0.53500 | 0 |
| 14/01/2011 | € / R On 19 September 2011 | 9.65 | P | Foreign Exchange Future | 0.44300 | 0.57000 | 0 |
| 14/01/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 9.70220 | 9.50350 | 0 |
| 14/01/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 0.45700 | 0.38900 | 0 |
| 14/01/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 0.43900 | 0.37400 | 0 |
| 14/01/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 0.47500 | 0.40400 | 0 |
| 14/01/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.52300 | 0.65100 | 0 |
| 14/01/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.58700 | 0.72100 | 0 |
| 14/01/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.55500 | 0.68600 | 0 |
| 14/01/2011 | AU\$ / R On 14 March 2011 | | | Foreign Exchange Future | 6.88510 | 6.81890 | 7,693 |
| 14/01/2011 | AU\$ / R On 14 March 2011 | 6.70 | C | Foreign Exchange Future | 0.23900 | 0.18500 | 0 |
| 14/01/2011 | AU\$ / R On 14 March 2011 | 6.75 | C | Foreign Exchange Future | 0.20000 | 0.14900 | 0 |
| 14/01/2011 | AU\$ / R On 14 March 2011 | 6.65 | C | Foreign Exchange Future | 0.27900 | 0.22300 | 0 |
| 14/01/2011 | AU\$ / R On 14 March 2011 | 6.65 | P | Foreign Exchange Future | 0.04400 | 0.05400 | 0 |
| 14/01/2011 | AU\$ / R On 14 March 2011 | 6.75 | P | Foreign Exchange Future | 0.06500 | 0.08000 | 0 |
| 14/01/2011 | AU\$ / R On 14 March 2011 | 6.70 | P | Foreign Exchange Future | 0.05400 | 0.06600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/01/2011 | AU\$ / R On 13 June 2011 | | | Foreign Exchange Future | 6.89240 | 6.82760 | 805 |
| 14/01/2011 | AU\$ / R On 13 June 2011 | 6.65 | C | Foreign Exchange Future | 0.34900 | 0.29700 | 0 |
| 14/01/2011 | AU\$ / R On 13 June 2011 | 6.60 | C | Foreign Exchange Future | 0.38700 | 0.33400 | 0 |
| 14/01/2011 | AU\$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.31200 | 0.26100 | 0 |
| 14/01/2011 | AU\$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.12000 | 0.13300 | 0 |
| 14/01/2011 | AU\$ / R On 13 June 2011 | 6.60 | P | Foreign Exchange Future | 0.09500 | 0.10600 | 0 |
| 14/01/2011 | AU\$ / R On 13 June 2011 | 6.65 | P | Foreign Exchange Future | 0.10700 | 0.11900 | 0 |
| 14/01/2011 | AU\$ / R On 19 September 2011 | | | Foreign Exchange Future | 6.90100 | 6.83700 | 5,790 |
| 14/01/2011 | AU\$ / R On 19 September 2011 | 6.65 | C | Foreign Exchange Future | 0.40600 | 0.36100 | 0 |
| 14/01/2011 | AU\$ / R On 19 September 2011 | 6.60 | C | Foreign Exchange Future | 0.44300 | 0.39600 | 0 |
| 14/01/2011 | AU\$ / R On 19 September 2011 | 6.70 | C | Foreign Exchange Future | 0.37100 | 0.32700 | 0 |
| 14/01/2011 | AU\$ / R On 19 September 2011 | 6.70 | P | Foreign Exchange Future | 0.17000 | 0.19000 | 0 |
| 14/01/2011 | AU\$ / R On 19 September 2011 | 6.60 | P | Foreign Exchange Future | 0.14200 | 0.15900 | 0 |
| 14/01/2011 | AU\$ / R On 19 September 2011 | 6.65 | P | Foreign Exchange Future | 0.15500 | 0.17400 | 0 |
| 14/01/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 7.64600 | 7.63280 | 0 |
| 14/01/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 1.01000 | 1.00800 | 0 |
| 14/01/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 0.98700 | 0.98600 | 0 |
| 14/01/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.03300 | 1.03000 | 0 |
| 14/01/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.63700 | 0.64700 | 0 |
| 14/01/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.69100 | 0.70300 | 0 |
| 14/01/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.66400 | 0.67500 | 0 |
| 14/01/2011 | CAD/ R On 14 March 2011 | | | Foreign Exchange Future | 7.05530 | 6.94320 | 1,791 |
| 14/01/2011 | CAD/ R On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.12000 | 0.07800 | 0 |
| 14/01/2011 | CAD/ R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.10000 | 0.06400 | 0 |
| 14/01/2011 | CAD/ R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.14900 | 0.09500 | 0 |
| 14/01/2011 | CAD/ R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.09400 | 0.15200 | 0 |
| 14/01/2011 | CAD/ R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.14500 | 0.22100 | 0 |
| 14/01/2011 | CAD/ R On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.11500 | 0.18500 | 0 |
| 14/01/2011 | CAD/ R On 13 June 2011 | | | Foreign Exchange Future | 7.12930 | 7.01570 | 0 |
| 14/01/2011 | CAD/ R On 13 June 2011 | 6.90 | C | Foreign Exchange Future | 0.33400 | 0.25900 | 0 |
| 14/01/2011 | CAD/ R On 13 June 2011 | 6.85 | C | Foreign Exchange Future | 0.37000 | 0.29100 | 0 |
| 14/01/2011 | CAD/ R On 13 June 2011 | 6.95 | C | Foreign Exchange Future | 0.30000 | 0.22900 | 0 |
| 14/01/2011 | CAD/ R On 13 June 2011 | 6.95 | P | Foreign Exchange Future | 0.12100 | 0.16300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 14/01/2011 | CAD/ R On 13 June 2011 | 6.85 | P | Foreign Exchange Future | 0.09100 | 0.12500 | 0 |
| 14/01/2011 | CAD/ R On 13 June 2011 | 6.90 | P | Foreign Exchange Future | 0.10500 | 0.14300 | 0 |
| 14/01/2011 | CHF / R On 14 March 2011 | | | Foreign Exchange Future | 7.27940 | 7.11660 | 190 |
| 14/01/2011 | CHF / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.18200 | 0.11500 | 0 |
| 14/01/2011 | CHF / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.21100 | 0.13200 | 0 |
| 14/01/2011 | CHF / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.16000 | 0.10000 | 0 |
| 14/01/2011 | CHF / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.18100 | 0.28300 | 0 |
| 14/01/2011 | CHF / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.13200 | 0.21500 | 0 |
| 14/01/2011 | CHF / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.15300 | 0.24800 | 0 |
| 14/01/2011 | CHF / R On 13 June 2011 | | | Foreign Exchange Future | 7.38120 | 7.21560 | 0 |
| 14/01/2011 | CHF / R On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.43400 | 0.33200 | 0 |
| 14/01/2011 | CHF / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.46600 | 0.36000 | 0 |
| 14/01/2011 | CHF / R On 13 June 2011 | 7.15 | C | Foreign Exchange Future | 0.40400 | 0.30500 | 0 |
| 14/01/2011 | CHF / R On 13 June 2011 | 7.15 | P | Foreign Exchange Future | 0.17300 | 0.23900 | 0 |
| 14/01/2011 | CHF / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.13500 | 0.19400 | 0 |
| 14/01/2011 | CHF / R On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.15300 | 0.21600 | 0 |
| 14/01/2011 | RAIN On 14 March 2011 | | | Foreign Exchange Future | 13,709.68000 | 13,431.11000 | 0 |
| 14/01/2011 | RAIN On 14 March 2011 | 13600.00 | C | Foreign Exchange Future | 118.80000 | 2.90000 | 0 |
| 14/01/2011 | RAIN On 14 March 2011 | 13599.99 | C | Foreign Exchange Future | 118.90000 | 2.90000 | 0 |
| 14/01/2011 | RAIN On 14 March 2011 | 13600.01 | C | Foreign Exchange Future | 118.80000 | 2.90000 | 0 |
| 14/01/2011 | RAIN On 14 March 2011 | 13600.01 | P | Foreign Exchange Future | 9.10000 | 171.80000 | 0 |
| 14/01/2011 | RAIN On 14 March 2011 | 13599.99 | P | Foreign Exchange Future | 9.20000 | 171.80000 | 0 |
| 14/01/2011 | RAIN On 14 March 2011 | 13600.00 | P | Foreign Exchange Future | 9.10000 | 171.80000 | 0 |
| 14/01/2011 | RAIN On 13 June 2011 | | | Foreign Exchange Future | 13,888.25000 | 13,605.45000 | 0 |
| 14/01/2011 | RAIN On 13 June 2011 | 13500.00 | C | Foreign Exchange Future | 388.30000 | 105.50000 | 0 |
| 14/01/2011 | RAIN On 13 June 2011 | 13500.01 | C | Foreign Exchange Future | 388.20000 | 105.40000 | 0 |
| 14/01/2011 | RAIN On 13 June 2011 | 13499.99 | C | Foreign Exchange Future | 388.30000 | 105.50000 | 0 |
| 14/01/2011 | RAIN On 13 June 2011 | 13499.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/01/2011 | RAIN On 13 June 2011 | 13500.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/01/2011 | RAIN On 13 June 2011 | 13500.00 | P | Foreign Exchange Future | 0.10000 | 0.10000 | 0 |
| 14/01/2011 | YUAN/R On 14 March 2011 | | | Foreign Exchange Future | 1.06270 | 1.04050 | 0 |
| 14/01/2011 | YUAN/R On 14 March 2011 | 1.05 | C | Foreign Exchange Future | 0.02900 | 0.01920 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|-----------------------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|-------------------|
| 14/01/2011 | YUAN/R On 14 March 2011 | 1.10 | C | Foreign Exchange Future | 0.01150 | 0.00750 | 0 |
| 14/01/2011 | YUAN/R On 14 March 2011 | 1.00 | C | Foreign Exchange Future | 0.06520 | 0.04750 | 0 |
| 14/01/2011 | YUAN/R On 14 March 2011 | 1.00 | P | Foreign Exchange Future | 0.00250 | 0.00700 | 0 |
| 14/01/2011 | YUAN/R On 14 March 2011 | 1.10 | P | Foreign Exchange Future | 0.04880 | 0.06700 | 0 |
| 14/01/2011 | YUAN/R On 14 March 2011 | 1.05 | P | Foreign Exchange Future | 0.01630 | 0.02870 | 0 |
| 14/01/2011 | YUAN/R On 13 June 2011 | | | Foreign Exchange Future | 1.07800 | 1.05530 | 0 |
| 14/01/2011 | YUAN/R On 13 June 2011 | 1.05 | C | Foreign Exchange Future | 0.05240 | 0.04010 | 0 |
| 14/01/2011 | YUAN/R On 13 June 2011 | 1.10 | C | Foreign Exchange Future | 0.03040 | 0.02300 | 0 |
| 14/01/2011 | YUAN/R On 13 June 2011 | 1.00 | C | Foreign Exchange Future | 0.08720 | 0.06980 | 0 |
| 14/01/2011 | YUAN/R On 13 June 2011 | 1.00 | P | Foreign Exchange Future | 0.00920 | 0.01450 | 0 |
| 14/01/2011 | YUAN/R On 13 June 2011 | 1.10 | P | Foreign Exchange Future | 0.05240 | 0.06770 | 0 |
| 14/01/2011 | YUAN/R On 13 June 2011 | 1.05 | P | Foreign Exchange Future | 0.02440 | 0.03480 | 0 |
| Future Open Interest | | | | | | | 425,615.00 |
| Option Open Interest | | | | | | | 206,176.00 |
| Grand Total | | | | | | | 631,791.00 |