



Currency Futures & Options Weekly Statistics

From: 25/10/2010 To: 26/10/2010

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2010 | \$ / R On 14-December-15 | | | Foreign Exchange Future | 9.24890 | 9.27410 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 3.05 | C | Foreign Exchange Future | 3.92500 | 3.95200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 3.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 3.85 | C | Foreign Exchange Future | 3.12500 | 3.15200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 3.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 3.90 | C | Foreign Exchange Future | 3.07500 | 3.10200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 3.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 3.95 | C | Foreign Exchange Future | 3.02500 | 3.05200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 3.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.00 | C | Foreign Exchange Future | 2.97500 | 3.00200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.05 | C | Foreign Exchange Future | 2.92500 | 2.95200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.10 | C | Foreign Exchange Future | 2.87500 | 2.90200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.15 | C | Foreign Exchange Future | 2.82500 | 2.85200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.20 | C | Foreign Exchange Future | 2.77500 | 2.80200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.25 | C | Foreign Exchange Future | 2.72500 | 2.75200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.30 | C | Foreign Exchange Future | 2.67500 | 2.70200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.35 | C | Foreign Exchange Future | 2.62500 | 2.65200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.40 | C | Foreign Exchange Future | 2.57500 | 2.60200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2010 | \$ / R On 13-December-10 | 4.45 | C | Foreign Exchange Future | 2.52500 | 2.55200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.50 | C | Foreign Exchange Future | 2.47500 | 2.50200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.85 | C | Foreign Exchange Future | 2.12500 | 2.15200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.90 | C | Foreign Exchange Future | 2.07500 | 2.10200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.95 | C | Foreign Exchange Future | 2.02500 | 2.05200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 4.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.00 | C | Foreign Exchange Future | 1.97500 | 2.00200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.05 | C | Foreign Exchange Future | 1.92500 | 1.95200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.10 | C | Foreign Exchange Future | 1.87500 | 1.90200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.15 | C | Foreign Exchange Future | 1.82500 | 1.85200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.20 | C | Foreign Exchange Future | 1.77500 | 1.80200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.25 | C | Foreign Exchange Future | 1.72500 | 1.75200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.30 | C | Foreign Exchange Future | 1.67500 | 1.70200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.35 | C | Foreign Exchange Future | 1.62500 | 1.65200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.40 | C | Foreign Exchange Future | 1.57500 | 1.60200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.45 | C | Foreign Exchange Future | 1.52500 | 1.55200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.50 | C | Foreign Exchange Future | 1.47500 | 1.50200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.85 | C | Foreign Exchange Future | 1.12600 | 1.15200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.85 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.90 | C | Foreign Exchange Future | 1.07600 | 1.10300 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.90 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.95 | C | Foreign Exchange Future | 1.02600 | 1.05300 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 5.95 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.00 | C | Foreign Exchange Future | 0.97700 | 1.00300 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.00 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2010 | \$ / R On 13-December-10 | 6.05 | C | Foreign Exchange Future | 0.92700 | 0.95400 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.05 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.10 | C | Foreign Exchange Future | 0.87800 | 0.90500 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.10 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.15 | C | Foreign Exchange Future | 0.82900 | 0.85500 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.15 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.20 | C | Foreign Exchange Future | 0.78000 | 0.80700 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.20 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.25 | C | Foreign Exchange Future | 0.73200 | 0.75800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.25 | P | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.30 | C | Foreign Exchange Future | 0.68400 | 0.71000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.30 | P | Foreign Exchange Future | 0.00900 | 0.00800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.35 | C | Foreign Exchange Future | 0.63600 | 0.66300 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.35 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.40 | C | Foreign Exchange Future | 0.58900 | 0.61600 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.40 | P | Foreign Exchange Future | 0.01400 | 0.01400 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.45 | C | Foreign Exchange Future | 0.54300 | 0.57000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.45 | P | Foreign Exchange Future | 0.01800 | 0.01800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.50 | C | Foreign Exchange Future | 0.49800 | 0.52400 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.50 | P | Foreign Exchange Future | 0.02300 | 0.02200 | 0 |
| 25/10/2010 | \$ / R On 13-June-11 | 6.70 | C | Foreign Exchange Future | 0.61400 | 0.63500 | 0 |
| 25/10/2010 | \$ / R On 13-June-11 | 6.70 | P | Foreign Exchange Future | 0.14800 | 0.14100 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.85 | C | Foreign Exchange Future | 0.22300 | 0.24500 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.85 | P | Foreign Exchange Future | 0.09800 | 0.09300 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.90 | C | Foreign Exchange Future | 0.19200 | 0.21200 | 30,000 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.90 | P | Foreign Exchange Future | 0.11700 | 0.11000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.95 | C | Foreign Exchange Future | 0.16300 | 0.18200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 6.95 | P | Foreign Exchange Future | 0.13800 | 0.13000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 7.00 | C | Foreign Exchange Future | 0.13700 | 0.15500 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 7.00 | P | Foreign Exchange Future | 0.16200 | 0.15300 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 7.05 | C | Foreign Exchange Future | 0.11700 | 0.13400 | 10,534 |
| 25/10/2010 | \$ / R On 13-December-10 | 7.05 | P | Foreign Exchange Future | 0.19200 | 0.18200 | 0 |
| 25/10/2010 | \$ / R On 14-March-11 | 7.10 | C | Foreign Exchange Future | 0.24900 | 0.26700 | 1,200 |
| 25/10/2010 | \$ / R On 14-March-11 | 7.10 | P | Foreign Exchange Future | 0.27800 | 0.26900 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 7.15 | C | Foreign Exchange Future | 0.08500 | 0.09900 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 7.15 | P | Foreign Exchange Future | 0.26000 | 0.24700 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 7.20 | C | Foreign Exchange Future | 0.07200 | 0.08400 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 7.20 | P | Foreign Exchange Future | 0.29700 | 0.28200 | 3,500 |
| 25/10/2010 | \$ / R On 14-March-11 | 7.25 | C | Foreign Exchange Future | 0.19700 | 0.21200 | 7,500 |
| 25/10/2010 | \$ / R On 14-March-11 | 7.25 | P | Foreign Exchange Future | 0.37600 | 0.36400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2010 | \$ / R On 14-March-11 | 7.30 | C | Foreign Exchange Future | 0.18200 | 0.19600 | 33,350 |
| 25/10/2010 | \$ / R On 14-March-11 | 7.30 | P | Foreign Exchange Future | 0.41100 | 0.39800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 7.35 | C | Foreign Exchange Future | 0.04400 | 0.05200 | 2,040 |
| 25/10/2010 | \$ / R On 13-December-10 | 7.35 | P | Foreign Exchange Future | 0.41900 | 0.40000 | 0 |
| 25/10/2010 | \$ / R On 13-June-11 | 7.40 | C | Foreign Exchange Future | 0.26200 | 0.27500 | 0 |
| 25/10/2010 | \$ / R On 13-June-11 | 7.40 | P | Foreign Exchange Future | 0.49600 | 0.48100 | 0 |
| 25/10/2010 | \$ / R On 13-June-11 | 7.45 | C | Foreign Exchange Future | 0.24800 | 0.26000 | 0 |
| 25/10/2010 | \$ / R On 13-June-11 | 7.45 | P | Foreign Exchange Future | 0.53200 | 0.51600 | 0 |
| 25/10/2010 | \$ / R On 13-June-11 | 7.50 | C | Foreign Exchange Future | 0.23500 | 0.24600 | 0 |
| 25/10/2010 | \$ / R On 13-June-11 | 7.50 | P | Foreign Exchange Future | 0.56900 | 0.55200 | 0 |
| 25/10/2010 | \$ / R On 14-March-11 | 7.55 | C | Foreign Exchange Future | 0.12400 | 0.13400 | 371 |
| 25/10/2010 | \$ / R On 14-March-11 | 7.55 | P | Foreign Exchange Future | 0.60300 | 0.58600 | 0 |
| 25/10/2010 | \$ / R On 14-March-11 | 7.60 | C | Foreign Exchange Future | 0.11500 | 0.12400 | 500 |
| 25/10/2010 | \$ / R On 14-March-11 | 7.60 | P | Foreign Exchange Future | 0.64400 | 0.62600 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 7.70 | C | Foreign Exchange Future | 0.01300 | 0.01600 | 1,000 |
| 25/10/2010 | \$ / R On 13-December-10 | 7.70 | P | Foreign Exchange Future | 0.73800 | 0.71400 | 500 |
| 25/10/2010 | \$ / R On 13-December-10 | 7.80 | C | Foreign Exchange Future | 0.00900 | 0.01200 | 2,423 |
| 25/10/2010 | \$ / R On 13-December-10 | 7.80 | P | Foreign Exchange Future | 0.83400 | 0.81000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 0.00800 | 0.01000 | 14,644 |
| 25/10/2010 | \$ / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.88300 | 0.85800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 0.00700 | 0.00800 | 30,000 |
| 25/10/2010 | \$ / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.93200 | 0.90600 | 0 |
| 25/10/2010 | \$ / R On 14-March-11 | 7.95 | C | Foreign Exchange Future | 0.07000 | 0.07500 | 0 |
| 25/10/2010 | \$ / R On 14-March-11 | 7.95 | P | Foreign Exchange Future | 0.94900 | 0.92700 | 0 |
| 25/10/2010 | \$ / R On 19-September-11 | 8.00 | C | Foreign Exchange Future | 0.22300 | 0.23100 | 0 |
| 25/10/2010 | \$ / R On 19-September-11 | 8.00 | P | Foreign Exchange Future | 0.95300 | 0.93200 | 0 |
| 25/10/2010 | \$ / R On 19-September-11 | 8.05 | C | Foreign Exchange Future | 0.21400 | 0.22200 | 0 |
| 25/10/2010 | \$ / R On 19-September-11 | 8.05 | P | Foreign Exchange Future | 0.99400 | 0.97300 | 0 |
| 25/10/2010 | \$ / R On 19-September-11 | 8.10 | C | Foreign Exchange Future | 0.20600 | 0.21300 | 0 |
| 25/10/2010 | \$ / R On 19-September-11 | 8.10 | P | Foreign Exchange Future | 1.03600 | 1.01400 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 8.15 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 4,400 |
| 25/10/2010 | \$ / R On 13-December-10 | 8.15 | P | Foreign Exchange Future | 1.17800 | 1.15200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 1.22700 | 1.20100 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 4,000 |
| 25/10/2010 | \$ / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 1.27700 | 1.25100 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 8.30 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 8.30 | P | Foreign Exchange Future | 1.32700 | 1.30000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 8.35 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 8.35 | P | Foreign Exchange Future | 1.37700 | 1.35000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2010 | \$ / R On 14-March-11 | 8.40 | C | Foreign Exchange Future | 0.04000 | 0.04200 | 3,000 |
| 25/10/2010 | \$ / R On 14-March-11 | 8.40 | P | Foreign Exchange Future | 1.36900 | 1.34400 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 8.45 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 8.45 | P | Foreign Exchange Future | 1.47600 | 1.45000 | 0 |
| 25/10/2010 | \$ / R On 14-March-11 | 8.50 | C | Foreign Exchange Future | 0.03500 | 0.03700 | 30,000 |
| 25/10/2010 | \$ / R On 14-March-11 | 8.50 | P | Foreign Exchange Future | 1.46400 | 1.43900 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 1.57600 | 1.54900 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 8.60 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 3,185 |
| 25/10/2010 | \$ / R On 13-December-10 | 8.60 | P | Foreign Exchange Future | 1.62600 | 1.59900 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 8.80 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 15,000 |
| 25/10/2010 | \$ / R On 13-December-10 | 8.80 | P | Foreign Exchange Future | 1.82500 | 1.79900 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 8.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 25/10/2010 | \$ / R On 13-December-10 | 8.90 | P | Foreign Exchange Future | 1.92500 | 1.89800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 9.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 20,000 |
| 25/10/2010 | \$ / R On 13-December-10 | 9.00 | P | Foreign Exchange Future | 2.02500 | 1.99800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 9.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 9.05 | P | Foreign Exchange Future | 2.07500 | 2.04800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 500 |
| 25/10/2010 | \$ / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 2.12500 | 2.09800 | 0 |
| 25/10/2010 | \$ / R On 14-December-15 | 9.15 | C | Foreign Exchange Future | 1.66400 | 1.67800 | 0 |
| 25/10/2010 | \$ / R On 14-December-15 | 9.15 | P | Foreign Exchange Future | 1.56500 | 1.55400 | 0 |
| 25/10/2010 | \$ / R On 14-December-15 | 9.20 | C | Foreign Exchange Future | 1.64700 | 1.66100 | 0 |
| 25/10/2010 | \$ / R On 14-December-15 | 9.20 | P | Foreign Exchange Future | 1.59800 | 1.58700 | 0 |
| 25/10/2010 | \$ / R On 14-December-15 | 9.25 | C | Foreign Exchange Future | 1.63000 | 1.64500 | 0 |
| 25/10/2010 | \$ / R On 14-December-15 | 9.25 | P | Foreign Exchange Future | 1.63100 | 1.62100 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 9.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 9.50 | P | Foreign Exchange Future | 2.52500 | 2.49800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 2.57500 | 2.54800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 9.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 9.85 | P | Foreign Exchange Future | 2.87500 | 2.84800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 2.92500 | 2.89800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 2.97500 | 2.94800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 300 |
| 25/10/2010 | \$ / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 3.02500 | 2.99800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 10.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 10.05 | P | Foreign Exchange Future | 3.07500 | 3.04800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2010 | \$ / R On 13-December-10 | 10.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 10.10 | P | Foreign Exchange Future | 3.12500 | 3.09800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 10.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 10.15 | P | Foreign Exchange Future | 3.17500 | 3.14800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 3.22500 | 3.19800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 3.27500 | 3.24800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 10.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 10.30 | P | Foreign Exchange Future | 3.32500 | 3.29800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 10.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 10.35 | P | Foreign Exchange Future | 3.37500 | 3.34800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 10.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 10.40 | P | Foreign Exchange Future | 3.42500 | 3.39800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 10.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 10.45 | P | Foreign Exchange Future | 3.47500 | 3.44800 | 0 |
| 25/10/2010 | \$ / R On 14-March-11 | 10.50 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 30,000 |
| 25/10/2010 | \$ / R On 14-March-11 | 10.50 | P | Foreign Exchange Future | 3.43100 | 3.40400 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 11.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 11.05 | P | Foreign Exchange Future | 4.07500 | 4.04800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 4.87500 | 4.84800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 4.92500 | 4.89800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 4.97500 | 4.94800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 5.02500 | 4.99800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 5.07500 | 5.04800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 5.12500 | 5.09800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 12.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 12.15 | P | Foreign Exchange Future | 5.17500 | 5.14800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 5.22500 | 5.19800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 5.27500 | 5.24800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 12.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 12.30 | P | Foreign Exchange Future | 5.32500 | 5.29800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2010 | \$ / R On 13-December-10 | 12.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 12.35 | P | Foreign Exchange Future | 5.37500 | 5.34800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 5.42500 | 5.39800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 12.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 12.45 | P | Foreign Exchange Future | 5.47500 | 5.44800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 12.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 12.50 | P | Foreign Exchange Future | 5.52500 | 5.49800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 13.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 13.05 | P | Foreign Exchange Future | 6.07500 | 6.04800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 6.87500 | 6.84800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 6.92500 | 6.89800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 6.97500 | 6.94800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 7.02500 | 6.99800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 14.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 14.05 | P | Foreign Exchange Future | 7.07500 | 7.04800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 7.12500 | 7.09800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 14.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 14.15 | P | Foreign Exchange Future | 7.17500 | 7.14800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 7.22500 | 7.19800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 7.27500 | 7.24800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 14.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 14.30 | P | Foreign Exchange Future | 7.32500 | 7.29800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 14.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 14.35 | P | Foreign Exchange Future | 7.37500 | 7.34800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 7.42500 | 7.39800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 14.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 14.45 | P | Foreign Exchange Future | 7.47500 | 7.44800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 14.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 14.50 | P | Foreign Exchange Future | 7.52500 | 7.49800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 15.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 15.05 | P | Foreign Exchange Future | 8.07500 | 8.04800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2010 | \$ / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 8.87500 | 8.84800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 8.92500 | 8.89800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 8.97500 | 8.94800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 9.02500 | 8.99800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 16.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 16.05 | P | Foreign Exchange Future | 9.07500 | 9.04800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 9.12500 | 9.09800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 16.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 16.15 | P | Foreign Exchange Future | 9.17500 | 9.14800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 9.22500 | 9.19800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 9.27500 | 9.24800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 16.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 16.30 | P | Foreign Exchange Future | 9.32500 | 9.29800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 16.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 16.35 | P | Foreign Exchange Future | 9.37500 | 9.34800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 9.42500 | 9.39800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 16.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 16.45 | P | Foreign Exchange Future | 9.47500 | 9.44800 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 16.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | \$ / R On 13-December-10 | 16.50 | P | Foreign Exchange Future | 9.52500 | 9.49800 | 0 |
| 25/10/2010 | £ / R On 13-June-11 | | | Foreign Exchange Future | 11.23560 | 11.25800 | 1,564 |
| 25/10/2010 | £ / R On 14-March-11 | 11.45 | C | Foreign Exchange Future | 0.26600 | 0.27500 | 870 |
| 25/10/2010 | £ / R On 14-March-11 | 11.45 | P | Foreign Exchange Future | 0.61600 | 0.60500 | 0 |
| 25/10/2010 | £ / R On 14-March-11 | 11.75 | C | Foreign Exchange Future | 0.19100 | 0.19800 | 0 |
| 25/10/2010 | £ / R On 14-March-11 | 11.75 | P | Foreign Exchange Future | 0.84100 | 0.82800 | 0 |
| 25/10/2010 | £ / R On 13-June-11 | 11.80 | C | Foreign Exchange Future | 0.32300 | 0.33100 | 0 |
| 25/10/2010 | £ / R On 13-June-11 | 11.80 | P | Foreign Exchange Future | 0.88700 | 0.87300 | 0 |
| 25/10/2010 | £ / R On 13-June-11 | 11.85 | C | Foreign Exchange Future | 0.31000 | 0.31700 | 0 |
| 25/10/2010 | £ / R On 13-June-11 | 11.85 | P | Foreign Exchange Future | 0.92400 | 0.90900 | 0 |
| 25/10/2010 | £ / R On 13-June-11 | 11.90 | C | Foreign Exchange Future | 0.29800 | 0.30500 | 0 |
| 25/10/2010 | £ / R On 13-June-11 | 11.90 | P | Foreign Exchange Future | 0.96200 | 0.94700 | 0 |
| 25/10/2010 | £ / R On 14-March-11 | 12.00 | C | Foreign Exchange Future | 0.14600 | 0.15000 | 150 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2010 | £ / R On 14-March-11 | 12.00 | P | Foreign Exchange Future | 1.04600 | 1.03000 | 0 |
| 25/10/2010 | £ / R On 14-March-11 | 12.55 | C | Foreign Exchange Future | 0.08200 | 0.08300 | 870 |
| 25/10/2010 | £ / R On 14-March-11 | 12.55 | P | Foreign Exchange Future | 1.53200 | 1.51300 | 0 |
| 25/10/2010 | ¥ / R On 14-March-11 | | | Foreign Exchange Future | 0.08790 | 0.08730 | 1,185 |
| 25/10/2010 | ¥ / R On 13-December-10 | 0.08 | C | Foreign Exchange Future | 0.01066 | 0.01019 | 0 |
| 25/10/2010 | ¥ / R On 13-December-10 | 0.08 | P | Foreign Exchange Future | 0.00006 | 0.00009 | 0 |
| 25/10/2010 | ¥ / R On 14-March-11 | 0.08 | C | Foreign Exchange Future | 0.01136 | 0.01082 | 0 |
| 25/10/2010 | ¥ / R On 14-March-11 | 0.08 | P | Foreign Exchange Future | 0.00046 | 0.00052 | 0 |
| 25/10/2010 | ¥ / R On 13-December-10 | 0.09 | C | Foreign Exchange Future | 0.00274 | 0.00257 | 0 |
| 25/10/2010 | ¥ / R On 13-December-10 | 0.09 | P | Foreign Exchange Future | 0.00214 | 0.00247 | 0 |
| 25/10/2010 | ¥ / R On 14-March-11 | 0.09 | C | Foreign Exchange Future | 0.00468 | 0.00443 | 0 |
| 25/10/2010 | ¥ / R On 14-March-11 | 0.09 | P | Foreign Exchange Future | 0.00378 | 0.00413 | 0 |
| 25/10/2010 | ¥ / R On 13-December-10 | 0.10 | C | Foreign Exchange Future | 0.00041 | 0.00041 | 0 |
| 25/10/2010 | ¥ / R On 13-December-10 | 0.10 | P | Foreign Exchange Future | 0.00981 | 0.01031 | 0 |
| 25/10/2010 | ¥ / R On 14-March-11 | 0.10 | C | Foreign Exchange Future | 0.00180 | 0.00176 | 0 |
| 25/10/2010 | ¥ / R On 14-March-11 | 0.10 | P | Foreign Exchange Future | 0.01090 | 0.01146 | 0 |
| 25/10/2010 | € / R On 13-June-11 | | | Foreign Exchange Future | 9.98360 | 9.98830 | 5,820 |
| 25/10/2010 | € / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 1.89600 | 1.90100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 1.84600 | 1.85100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 7.95 | C | Foreign Exchange Future | 1.79600 | 1.80100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 7.95 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 8.00 | C | Foreign Exchange Future | 1.74600 | 1.75100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 8.00 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 8.10 | C | Foreign Exchange Future | 1.64600 | 1.65100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 8.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 1.54600 | 1.55100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 1.49600 | 1.50100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 8.40 | C | Foreign Exchange Future | 1.34700 | 1.35200 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 8.40 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 1.19700 | 1.20300 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 8.85 | C | Foreign Exchange Future | 0.90200 | 0.90800 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 8.85 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 8.90 | C | Foreign Exchange Future | 0.85400 | 0.85900 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 8.90 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 8.95 | C | Foreign Exchange Future | 0.80600 | 0.81200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2010 | € / R On 13-December-10 | 8.95 | P | Foreign Exchange Future | 0.01100 | 0.01200 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 9.00 | C | Foreign Exchange Future | 0.75800 | 0.76400 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 9.00 | P | Foreign Exchange Future | 0.01300 | 0.01400 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 0.66500 | 0.67200 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 0.02000 | 0.02200 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 9.20 | C | Foreign Exchange Future | 0.57500 | 0.58200 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 9.20 | P | Foreign Exchange Future | 0.03000 | 0.03200 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 9.25 | C | Foreign Exchange Future | 0.53100 | 0.53800 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 9.25 | P | Foreign Exchange Future | 0.03600 | 0.03800 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 9.30 | C | Foreign Exchange Future | 0.48800 | 0.49500 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 9.30 | P | Foreign Exchange Future | 0.04300 | 0.04500 | 1,125 |
| 25/10/2010 | € / R On 13-December-10 | 9.40 | C | Foreign Exchange Future | 0.40600 | 0.41400 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 9.40 | P | Foreign Exchange Future | 0.06100 | 0.06400 | 0 |
| 25/10/2010 | € / R On 14-March-11 | 9.50 | C | Foreign Exchange Future | 0.52400 | 0.53400 | 10,429 |
| 25/10/2010 | € / R On 14-March-11 | 9.50 | P | Foreign Exchange Future | 0.15800 | 0.16300 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.29500 | 0.30400 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 0.10000 | 0.10400 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 9.60 | C | Foreign Exchange Future | 0.26200 | 0.27000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 9.60 | P | Foreign Exchange Future | 0.11700 | 0.12000 | 750 |
| 25/10/2010 | € / R On 13-June-11 | 9.75 | C | Foreign Exchange Future | 0.53700 | 0.54500 | 0 |
| 25/10/2010 | € / R On 13-June-11 | 9.75 | P | Foreign Exchange Future | 0.30300 | 0.30700 | 0 |
| 25/10/2010 | € / R On 13-June-11 | 9.80 | C | Foreign Exchange Future | 0.51000 | 0.51800 | 0 |
| 25/10/2010 | € / R On 13-June-11 | 9.80 | P | Foreign Exchange Future | 0.32600 | 0.33000 | 0 |
| 25/10/2010 | € / R On 13-June-11 | 9.85 | C | Foreign Exchange Future | 0.48400 | 0.49200 | 0 |
| 25/10/2010 | € / R On 13-June-11 | 9.85 | P | Foreign Exchange Future | 0.35000 | 0.35400 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.11800 | 0.12500 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 0.27300 | 0.27500 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.10300 | 0.11000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 0.30800 | 0.31000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.09000 | 0.09700 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 0.34500 | 0.34700 | 0 |
| 25/10/2010 | € / R On 14-March-11 | 10.10 | C | Foreign Exchange Future | 0.23300 | 0.24100 | 100 |
| 25/10/2010 | € / R On 14-March-11 | 10.10 | P | Foreign Exchange Future | 0.46700 | 0.47000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.05100 | 0.05600 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 0.50600 | 0.50600 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.04500 | 0.04900 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 0.55000 | 0.54900 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 10.30 | C | Foreign Exchange Future | 0.03900 | 0.04300 | 60 |
| 25/10/2010 | € / R On 13-December-10 | 10.30 | P | Foreign Exchange Future | 0.59400 | 0.59300 | 0 |
| 25/10/2010 | € / R On 14-March-11 | 10.40 | C | Foreign Exchange Future | 0.15900 | 0.16500 | 14,937 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2010 | € / R On 14-March-11 | 10.40 | P | Foreign Exchange Future | 0.69300 | 0.69400 | 0 |
| 25/10/2010 | € / R On 14-March-11 | 10.50 | C | Foreign Exchange Future | 0.14000 | 0.14600 | 4,508 |
| 25/10/2010 | € / R On 14-March-11 | 10.50 | P | Foreign Exchange Future | 0.77400 | 0.77500 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 10.55 | C | Foreign Exchange Future | 0.01900 | 0.02200 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 10.55 | P | Foreign Exchange Future | 0.82400 | 0.82200 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 10.85 | C | Foreign Exchange Future | 0.00800 | 0.01000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 10.85 | P | Foreign Exchange Future | 1.11300 | 1.11000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 10.90 | C | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 10.90 | P | Foreign Exchange Future | 1.16200 | 1.15800 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 10.95 | C | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 10.95 | P | Foreign Exchange Future | 1.21100 | 1.20700 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 11.00 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 11.00 | P | Foreign Exchange Future | 1.26000 | 1.25600 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 11.10 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 11.10 | P | Foreign Exchange Future | 1.35900 | 1.35500 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 11.20 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 11.20 | P | Foreign Exchange Future | 1.45800 | 1.45400 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 11.25 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 11.25 | P | Foreign Exchange Future | 1.50800 | 1.50300 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 11.40 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 11.40 | P | Foreign Exchange Future | 1.65700 | 1.65200 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 11.55 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 11.55 | P | Foreign Exchange Future | 1.80600 | 1.80200 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 2.10600 | 2.10100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 2.15600 | 2.15100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 2.20600 | 2.20100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 2.25600 | 2.25100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 2.30600 | 2.30100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 2.35500 | 2.35100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 2.45500 | 2.45100 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 2.50500 | 2.50000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2010 | € / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 2.65500 | 2.65000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 12.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 12.55 | P | Foreign Exchange Future | 2.80500 | 2.80000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 12.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 12.85 | P | Foreign Exchange Future | 3.10500 | 3.10000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 12.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 12.95 | P | Foreign Exchange Future | 3.20500 | 3.20000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 4.10500 | 4.10000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 4.15500 | 4.15000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 4.20500 | 4.20000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 4.25500 | 4.25000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 4.35500 | 4.35000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 4.45500 | 4.45000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 4.50500 | 4.50000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 4.65500 | 4.65000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 14.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 14.55 | P | Foreign Exchange Future | 4.80500 | 4.80000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 14.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 14.85 | P | Foreign Exchange Future | 5.10500 | 5.10000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 14.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 14.95 | P | Foreign Exchange Future | 5.20500 | 5.20000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 6.10500 | 6.10000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 6.15500 | 6.15000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 6.20500 | 6.20000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 6.25500 | 6.25000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 6.35500 | 6.35000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2010 | € / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 6.45500 | 6.45000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 6.50500 | 6.50000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 6.65500 | 6.65000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 16.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 16.55 | P | Foreign Exchange Future | 6.80500 | 6.80000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 16.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 16.85 | P | Foreign Exchange Future | 7.10500 | 7.10000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 16.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 16.95 | P | Foreign Exchange Future | 7.20500 | 7.20000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 17.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 17.85 | P | Foreign Exchange Future | 8.10500 | 8.10000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 17.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 17.90 | P | Foreign Exchange Future | 8.15500 | 8.15000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 17.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 17.95 | P | Foreign Exchange Future | 8.20500 | 8.20000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 18.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 18.00 | P | Foreign Exchange Future | 8.25500 | 8.25000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 18.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 18.10 | P | Foreign Exchange Future | 8.35500 | 8.35000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 18.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 18.20 | P | Foreign Exchange Future | 8.45500 | 8.45000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 18.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 18.25 | P | Foreign Exchange Future | 8.50500 | 8.50000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 18.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 18.40 | P | Foreign Exchange Future | 8.65500 | 8.65000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 18.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 18.55 | P | Foreign Exchange Future | 8.80500 | 8.80000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 18.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 18.85 | P | Foreign Exchange Future | 9.10500 | 9.10000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 18.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 18.95 | P | Foreign Exchange Future | 9.20500 | 9.20000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 19.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 19.85 | P | Foreign Exchange Future | 10.10500 | 10.10000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 19.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 19.90 | P | Foreign Exchange Future | 10.15500 | 10.15000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 19.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 19.95 | P | Foreign Exchange Future | 10.20500 | 10.20000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 20.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2010 | € / R On 13-December-10 | 20.00 | P | Foreign Exchange Future | 10.25500 | 10.25000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 20.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 20.10 | P | Foreign Exchange Future | 10.35500 | 10.35000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 20.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 20.20 | P | Foreign Exchange Future | 10.45500 | 10.45000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 20.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 20.25 | P | Foreign Exchange Future | 10.50500 | 10.50000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 20.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 20.40 | P | Foreign Exchange Future | 10.65500 | 10.65000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 20.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 20.55 | P | Foreign Exchange Future | 10.80500 | 10.80000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 20.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 20.85 | P | Foreign Exchange Future | 11.10500 | 11.10000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 20.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2010 | € / R On 13-December-10 | 20.95 | P | Foreign Exchange Future | 11.20500 | 11.20000 | 0 |
| 25/10/2010 | AU\$ / R On 14-December-15 | | | Foreign Exchange Future | 7.39990 | 7.32360 | 0 |
| 25/10/2010 | AU\$ / R On 19-September-11 | 6.60 | C | Foreign Exchange Future | 0.49000 | 0.45300 | 0 |
| 25/10/2010 | AU\$ / R On 19-September-11 | 6.60 | P | Foreign Exchange Future | 0.16300 | 0.19200 | 0 |
| 25/10/2010 | AU\$ / R On 19-September-11 | 6.65 | C | Foreign Exchange Future | 0.45800 | 0.42300 | 0 |
| 25/10/2010 | AU\$ / R On 19-September-11 | 6.65 | P | Foreign Exchange Future | 0.18100 | 0.21200 | 0 |
| 25/10/2010 | AU\$ / R On 19-September-11 | 6.70 | C | Foreign Exchange Future | 0.42700 | 0.39400 | 0 |
| 25/10/2010 | AU\$ / R On 19-September-11 | 6.70 | P | Foreign Exchange Future | 0.20000 | 0.23300 | 0 |
| 25/10/2010 | AU\$ / R On 14-March-11 | 6.75 | C | Foreign Exchange Future | 0.28100 | 0.24000 | 0 |
| 25/10/2010 | AU\$ / R On 14-March-11 | 6.75 | P | Foreign Exchange Future | 0.12100 | 0.15000 | 0 |
| 25/10/2010 | AU\$ / R On 13-December-10 | 6.90 | C | Foreign Exchange Future | 0.10400 | 0.07900 | 0 |
| 25/10/2010 | AU\$ / R On 13-December-10 | 6.90 | P | Foreign Exchange Future | 0.10900 | 0.15500 | 0 |
| 25/10/2010 | AU\$ / R On 13-December-10 | 6.95 | C | Foreign Exchange Future | 0.08400 | 0.06300 | 200 |
| 25/10/2010 | AU\$ / R On 13-December-10 | 6.95 | P | Foreign Exchange Future | 0.13900 | 0.18900 | 0 |
| 25/10/2010 | AU\$ / R On 14-December-15 | 7.25 | C | Foreign Exchange Future | 0.91900 | 0.87500 | 0 |
| 25/10/2010 | AU\$ / R On 14-December-15 | 7.25 | P | Foreign Exchange Future | 0.76900 | 0.80100 | 0 |
| 25/10/2010 | AU\$ / R On 14-December-15 | 7.30 | C | Foreign Exchange Future | 0.89700 | 0.85300 | 0 |
| 25/10/2010 | AU\$ / R On 14-December-15 | 7.30 | P | Foreign Exchange Future | 0.79700 | 0.82900 | 0 |
| 25/10/2010 | AU\$ / R On 14-December-15 | 7.35 | C | Foreign Exchange Future | 0.87500 | 0.83600 | 0 |
| 25/10/2010 | AU\$ / R On 14-December-15 | 7.35 | P | Foreign Exchange Future | 0.82500 | 0.86200 | 0 |
| 25/10/2010 | CAD/ R On 14-March-11 | | | Foreign Exchange Future | 6.91920 | 6.90220 | 0 |
| 25/10/2010 | CAD/ R On 14-March-11 | 7.00 | C | Foreign Exchange Future | 0.15200 | 0.14900 | 0 |
| 25/10/2010 | CAD/ R On 14-March-11 | 7.00 | P | Foreign Exchange Future | 0.23300 | 0.24700 | 0 |
| 25/10/2010 | CAD/ R On 14-March-11 | 7.05 | C | Foreign Exchange Future | 0.13500 | 0.13200 | 0 |
| 25/10/2010 | CAD/ R On 14-March-11 | 7.05 | P | Foreign Exchange Future | 0.26600 | 0.28000 | 0 |
| 25/10/2010 | CAD/ R On 14-March-11 | 7.10 | C | Foreign Exchange Future | 0.11900 | 0.11700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2010 | CAD/ R On 14-March-11 | 7.10 | P | Foreign Exchange Future | 0.30000 | 0.31500 | 0 |
| 25/10/2010 | CAD/ R On 13-December-10 | 7.65 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 25/10/2010 | CAD/ R On 13-December-10 | 7.65 | P | Foreign Exchange Future | 0.81100 | 0.82900 | 0 |
| 25/10/2010 | CAD/ R On 13-December-10 | 7.70 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 25/10/2010 | CAD/ R On 13-December-10 | 7.70 | P | Foreign Exchange Future | 0.86000 | 0.87800 | 0 |
| 25/10/2010 | CAD/ R On 13-December-10 | 7.75 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 25/10/2010 | CAD/ R On 13-December-10 | 7.75 | P | Foreign Exchange Future | 0.91000 | 0.92700 | 0 |
| 25/10/2010 | CHF / R On 14-March-11 | | | Foreign Exchange Future | 7.28600 | 7.28330 | 0 |
| 25/10/2010 | CHF / R On 13-December-10 | 7.00 | C | Foreign Exchange Future | 0.26400 | 0.26400 | 0 |
| 25/10/2010 | CHF / R On 13-December-10 | 7.00 | P | Foreign Exchange Future | 0.08200 | 0.08500 | 0 |
| 25/10/2010 | CHF / R On 13-December-10 | 7.05 | C | Foreign Exchange Future | 0.23000 | 0.22900 | 0 |
| 25/10/2010 | CHF / R On 13-December-10 | 7.05 | P | Foreign Exchange Future | 0.09800 | 0.10000 | 0 |
| 25/10/2010 | CHF / R On 13-December-10 | 7.10 | C | Foreign Exchange Future | 0.19800 | 0.19800 | 0 |
| 25/10/2010 | CHF / R On 13-December-10 | 7.10 | P | Foreign Exchange Future | 0.11600 | 0.11900 | 0 |
| 25/10/2010 | CHF / R On 14-March-11 | 7.20 | C | Foreign Exchange Future | 0.31300 | 0.31500 | 0 |
| 25/10/2010 | CHF / R On 14-March-11 | 7.20 | P | Foreign Exchange Future | 0.22700 | 0.23200 | 0 |
| 25/10/2010 | CHF / R On 14-March-11 | 7.25 | C | Foreign Exchange Future | 0.28800 | 0.29000 | 0 |
| 25/10/2010 | CHF / R On 14-March-11 | 7.25 | P | Foreign Exchange Future | 0.25200 | 0.25700 | 0 |
| 25/10/2010 | CHF / R On 14-March-11 | 7.30 | C | Foreign Exchange Future | 0.26400 | 0.26600 | 0 |
| 25/10/2010 | CHF / R On 14-March-11 | 7.30 | P | Foreign Exchange Future | 0.27800 | 0.28300 | 0 |
| 26/10/2010 | \$ / R On 14-December-15 | | | Foreign Exchange Future | 9.25680 | 9.24890 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 3.05 | C | Foreign Exchange Future | 3.93100 | 3.92500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 3.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 3.85 | C | Foreign Exchange Future | 3.13100 | 3.12500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 3.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 3.90 | C | Foreign Exchange Future | 3.08100 | 3.07500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 3.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 3.95 | C | Foreign Exchange Future | 3.03100 | 3.02500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 3.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.00 | C | Foreign Exchange Future | 2.98100 | 2.97500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.05 | C | Foreign Exchange Future | 2.93100 | 2.92500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.10 | C | Foreign Exchange Future | 2.88100 | 2.87500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.15 | C | Foreign Exchange Future | 2.83100 | 2.82500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.20 | C | Foreign Exchange Future | 2.78100 | 2.77500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.25 | C | Foreign Exchange Future | 2.73100 | 2.72500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2010 | \$ / R On 13-December-10 | 4.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.30 | C | Foreign Exchange Future | 2.68100 | 2.67500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.35 | C | Foreign Exchange Future | 2.63100 | 2.62500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.40 | C | Foreign Exchange Future | 2.58100 | 2.57500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.45 | C | Foreign Exchange Future | 2.53100 | 2.52500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.50 | C | Foreign Exchange Future | 2.48100 | 2.47500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.85 | C | Foreign Exchange Future | 2.13100 | 2.12500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.90 | C | Foreign Exchange Future | 2.08100 | 2.07500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.95 | C | Foreign Exchange Future | 2.03100 | 2.02500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 4.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.00 | C | Foreign Exchange Future | 1.98100 | 1.97500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.05 | C | Foreign Exchange Future | 1.93100 | 1.92500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.10 | C | Foreign Exchange Future | 1.88100 | 1.87500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.15 | C | Foreign Exchange Future | 1.83100 | 1.82500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.20 | C | Foreign Exchange Future | 1.78100 | 1.77500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.25 | C | Foreign Exchange Future | 1.73100 | 1.72500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.30 | C | Foreign Exchange Future | 1.68100 | 1.67500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.35 | C | Foreign Exchange Future | 1.63100 | 1.62500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.40 | C | Foreign Exchange Future | 1.58100 | 1.57500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.45 | C | Foreign Exchange Future | 1.53100 | 1.52500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.50 | C | Foreign Exchange Future | 1.48100 | 1.47500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.85 | C | Foreign Exchange Future | 1.13200 | 1.12600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2010 | \$ / R On 13-December-10 | 5.85 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.90 | C | Foreign Exchange Future | 1.08200 | 1.07600 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.90 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.95 | C | Foreign Exchange Future | 1.03200 | 1.02600 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 5.95 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.00 | C | Foreign Exchange Future | 0.98300 | 0.97700 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.00 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.05 | C | Foreign Exchange Future | 0.93300 | 0.92700 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.05 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.10 | C | Foreign Exchange Future | 0.88400 | 0.87800 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.10 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.15 | C | Foreign Exchange Future | 0.83500 | 0.82900 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.15 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.20 | C | Foreign Exchange Future | 0.78600 | 0.78000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.20 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.25 | C | Foreign Exchange Future | 0.73700 | 0.73200 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.25 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.30 | C | Foreign Exchange Future | 0.68900 | 0.68400 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.30 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.35 | C | Foreign Exchange Future | 0.64200 | 0.63600 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.35 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.40 | C | Foreign Exchange Future | 0.59500 | 0.58900 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.40 | P | Foreign Exchange Future | 0.01400 | 0.01400 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.45 | C | Foreign Exchange Future | 0.54800 | 0.54300 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.45 | P | Foreign Exchange Future | 0.01700 | 0.01800 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.50 | C | Foreign Exchange Future | 0.50300 | 0.49800 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.50 | P | Foreign Exchange Future | 0.02200 | 0.02300 | 0 |
| 26/10/2010 | \$ / R On 13-June-11 | 6.70 | C | Foreign Exchange Future | 0.61600 | 0.61400 | 0 |
| 26/10/2010 | \$ / R On 13-June-11 | 6.70 | P | Foreign Exchange Future | 0.14400 | 0.14800 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.85 | C | Foreign Exchange Future | 0.22500 | 0.22300 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.85 | P | Foreign Exchange Future | 0.09400 | 0.09800 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.90 | C | Foreign Exchange Future | 0.19300 | 0.19200 | 30,000 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.90 | P | Foreign Exchange Future | 0.11200 | 0.11700 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.95 | C | Foreign Exchange Future | 0.16400 | 0.16300 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 6.95 | P | Foreign Exchange Future | 0.13300 | 0.13800 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 7.00 | C | Foreign Exchange Future | 0.13700 | 0.13700 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 7.00 | P | Foreign Exchange Future | 0.15600 | 0.16200 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 7.05 | C | Foreign Exchange Future | 0.11800 | 0.11700 | 10,534 |
| 26/10/2010 | \$ / R On 13-December-10 | 7.05 | P | Foreign Exchange Future | 0.18700 | 0.19200 | 0 |
| 26/10/2010 | \$ / R On 14-March-11 | 7.10 | C | Foreign Exchange Future | 0.25000 | 0.24900 | 1,200 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2010 | \$ / R On 14-March-11 | 7.10 | P | Foreign Exchange Future | 0.27300 | 0.27800 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 7.15 | C | Foreign Exchange Future | 0.08500 | 0.08500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 7.15 | P | Foreign Exchange Future | 0.25400 | 0.26000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 7.20 | C | Foreign Exchange Future | 0.07200 | 0.07200 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 7.20 | P | Foreign Exchange Future | 0.29100 | 0.29700 | 3,500 |
| 26/10/2010 | \$ / R On 14-March-11 | 7.25 | C | Foreign Exchange Future | 0.19700 | 0.19700 | 7,500 |
| 26/10/2010 | \$ / R On 14-March-11 | 7.25 | P | Foreign Exchange Future | 0.37000 | 0.37600 | 0 |
| 26/10/2010 | \$ / R On 14-March-11 | 7.30 | C | Foreign Exchange Future | 0.18200 | 0.18200 | 33,350 |
| 26/10/2010 | \$ / R On 14-March-11 | 7.30 | P | Foreign Exchange Future | 0.40500 | 0.41100 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 7.35 | C | Foreign Exchange Future | 0.04300 | 0.04400 | 2,040 |
| 26/10/2010 | \$ / R On 13-December-10 | 7.35 | P | Foreign Exchange Future | 0.41200 | 0.41900 | 0 |
| 26/10/2010 | \$ / R On 13-June-11 | 7.40 | C | Foreign Exchange Future | 0.26200 | 0.26200 | 0 |
| 26/10/2010 | \$ / R On 13-June-11 | 7.40 | P | Foreign Exchange Future | 0.49000 | 0.49600 | 0 |
| 26/10/2010 | \$ / R On 13-June-11 | 7.45 | C | Foreign Exchange Future | 0.24800 | 0.24800 | 0 |
| 26/10/2010 | \$ / R On 13-June-11 | 7.45 | P | Foreign Exchange Future | 0.52600 | 0.53200 | 0 |
| 26/10/2010 | \$ / R On 13-June-11 | 7.50 | C | Foreign Exchange Future | 0.23400 | 0.23500 | 0 |
| 26/10/2010 | \$ / R On 13-June-11 | 7.50 | P | Foreign Exchange Future | 0.56200 | 0.56900 | 0 |
| 26/10/2010 | \$ / R On 14-March-11 | 7.55 | C | Foreign Exchange Future | 0.12400 | 0.12400 | 371 |
| 26/10/2010 | \$ / R On 14-March-11 | 7.55 | P | Foreign Exchange Future | 0.59700 | 0.60300 | 0 |
| 26/10/2010 | \$ / R On 14-March-11 | 7.60 | C | Foreign Exchange Future | 0.11500 | 0.11500 | 500 |
| 26/10/2010 | \$ / R On 14-March-11 | 7.60 | P | Foreign Exchange Future | 0.63800 | 0.64400 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 7.70 | C | Foreign Exchange Future | 0.01300 | 0.01300 | 1,000 |
| 26/10/2010 | \$ / R On 13-December-10 | 7.70 | P | Foreign Exchange Future | 0.73200 | 0.73800 | 500 |
| 26/10/2010 | \$ / R On 13-December-10 | 7.80 | C | Foreign Exchange Future | 0.00900 | 0.00900 | 2,423 |
| 26/10/2010 | \$ / R On 13-December-10 | 7.80 | P | Foreign Exchange Future | 0.82800 | 0.83400 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 0.00700 | 0.00800 | 14,644 |
| 26/10/2010 | \$ / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.87600 | 0.88300 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 0.00600 | 0.00700 | 30,000 |
| 26/10/2010 | \$ / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.92500 | 0.93200 | 0 |
| 26/10/2010 | \$ / R On 14-March-11 | 7.95 | C | Foreign Exchange Future | 0.06900 | 0.07000 | 0 |
| 26/10/2010 | \$ / R On 14-March-11 | 7.95 | P | Foreign Exchange Future | 0.94200 | 0.94900 | 0 |
| 26/10/2010 | \$ / R On 19-September-11 | 8.00 | C | Foreign Exchange Future | 0.22300 | 0.22300 | 0 |
| 26/10/2010 | \$ / R On 19-September-11 | 8.00 | P | Foreign Exchange Future | 0.94800 | 0.95300 | 0 |
| 26/10/2010 | \$ / R On 19-September-11 | 8.05 | C | Foreign Exchange Future | 0.21400 | 0.21400 | 0 |
| 26/10/2010 | \$ / R On 19-September-11 | 8.05 | P | Foreign Exchange Future | 0.98900 | 0.99400 | 0 |
| 26/10/2010 | \$ / R On 19-September-11 | 8.10 | C | Foreign Exchange Future | 0.20600 | 0.20600 | 0 |
| 26/10/2010 | \$ / R On 19-September-11 | 8.10 | P | Foreign Exchange Future | 1.03100 | 1.03600 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 8.15 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 4,400 |
| 26/10/2010 | \$ / R On 13-December-10 | 8.15 | P | Foreign Exchange Future | 1.17200 | 1.17800 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2010 | \$ / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 1.22100 | 1.22700 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 4,000 |
| 26/10/2010 | \$ / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 1.27100 | 1.27700 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 8.30 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 8.30 | P | Foreign Exchange Future | 1.32100 | 1.32700 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 8.35 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 8.35 | P | Foreign Exchange Future | 1.37000 | 1.37700 | 0 |
| 26/10/2010 | \$ / R On 14-March-11 | 8.40 | C | Foreign Exchange Future | 0.03900 | 0.04000 | 3,000 |
| 26/10/2010 | \$ / R On 14-March-11 | 8.40 | P | Foreign Exchange Future | 1.36200 | 1.36900 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 8.45 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 8.45 | P | Foreign Exchange Future | 1.47000 | 1.47600 | 0 |
| 26/10/2010 | \$ / R On 14-March-11 | 8.50 | C | Foreign Exchange Future | 0.03500 | 0.03500 | 30,000 |
| 26/10/2010 | \$ / R On 14-March-11 | 8.50 | P | Foreign Exchange Future | 1.45800 | 1.46400 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 1.57000 | 1.57600 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 8.60 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 3,185 |
| 26/10/2010 | \$ / R On 13-December-10 | 8.60 | P | Foreign Exchange Future | 1.62000 | 1.62600 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 8.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 15,000 |
| 26/10/2010 | \$ / R On 13-December-10 | 8.80 | P | Foreign Exchange Future | 1.81900 | 1.82500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 8.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 26/10/2010 | \$ / R On 13-December-10 | 8.90 | P | Foreign Exchange Future | 1.91900 | 1.92500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 9.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 20,000 |
| 26/10/2010 | \$ / R On 13-December-10 | 9.00 | P | Foreign Exchange Future | 2.01900 | 2.02500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 9.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 9.05 | P | Foreign Exchange Future | 2.06900 | 2.07500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 500 |
| 26/10/2010 | \$ / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 2.11900 | 2.12500 | 0 |
| 26/10/2010 | \$ / R On 14-December-15 | 9.15 | C | Foreign Exchange Future | 1.66700 | 1.66400 | 0 |
| 26/10/2010 | \$ / R On 14-December-15 | 9.15 | P | Foreign Exchange Future | 1.56000 | 1.56500 | 0 |
| 26/10/2010 | \$ / R On 14-December-15 | 9.20 | C | Foreign Exchange Future | 1.65000 | 1.64700 | 0 |
| 26/10/2010 | \$ / R On 14-December-15 | 9.20 | P | Foreign Exchange Future | 1.59300 | 1.59800 | 0 |
| 26/10/2010 | \$ / R On 14-December-15 | 9.25 | C | Foreign Exchange Future | 1.63300 | 1.63000 | 0 |
| 26/10/2010 | \$ / R On 14-December-15 | 9.25 | P | Foreign Exchange Future | 1.62600 | 1.63100 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 9.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 9.50 | P | Foreign Exchange Future | 2.51900 | 2.52500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 2.56900 | 2.57500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 9.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 9.85 | P | Foreign Exchange Future | 2.86900 | 2.87500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2010 | \$ / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 2.91900 | 2.92500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 2.96900 | 2.97500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 300 |
| 26/10/2010 | \$ / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 3.01900 | 3.02500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 10.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 10.05 | P | Foreign Exchange Future | 3.06900 | 3.07500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 10.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 10.10 | P | Foreign Exchange Future | 3.11900 | 3.12500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 10.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 10.15 | P | Foreign Exchange Future | 3.16900 | 3.17500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 3.21900 | 3.22500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 3.26900 | 3.27500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 10.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 10.30 | P | Foreign Exchange Future | 3.31900 | 3.32500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 10.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 10.35 | P | Foreign Exchange Future | 3.36900 | 3.37500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 10.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 10.40 | P | Foreign Exchange Future | 3.41900 | 3.42500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 10.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 10.45 | P | Foreign Exchange Future | 3.46900 | 3.47500 | 0 |
| 26/10/2010 | \$ / R On 14-March-11 | 10.50 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 30,000 |
| 26/10/2010 | \$ / R On 14-March-11 | 10.50 | P | Foreign Exchange Future | 3.42500 | 3.43100 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 11.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 11.05 | P | Foreign Exchange Future | 4.06900 | 4.07500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 4.86900 | 4.87500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 4.91900 | 4.92500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 4.96900 | 4.97500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 5.01900 | 5.02500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 5.06900 | 5.07500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 5.11900 | 5.12500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 12.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2010 | \$ / R On 13-December-10 | 12.15 | P | Foreign Exchange Future | 5.16900 | 5.17500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 5.21900 | 5.22500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 5.26900 | 5.27500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 12.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 12.30 | P | Foreign Exchange Future | 5.31900 | 5.32500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 12.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 12.35 | P | Foreign Exchange Future | 5.36900 | 5.37500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 5.41900 | 5.42500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 12.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 12.45 | P | Foreign Exchange Future | 5.46900 | 5.47500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 12.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 12.50 | P | Foreign Exchange Future | 5.51900 | 5.52500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 13.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 13.05 | P | Foreign Exchange Future | 6.06900 | 6.07500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 6.86900 | 6.87500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 6.91900 | 6.92500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 6.96900 | 6.97500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 7.01900 | 7.02500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 14.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 14.05 | P | Foreign Exchange Future | 7.06900 | 7.07500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 7.11900 | 7.12500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 14.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 14.15 | P | Foreign Exchange Future | 7.16900 | 7.17500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 7.21900 | 7.22500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 7.26900 | 7.27500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 14.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 14.30 | P | Foreign Exchange Future | 7.31900 | 7.32500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 14.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 14.35 | P | Foreign Exchange Future | 7.36900 | 7.37500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2010 | \$ / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 7.41900 | 7.42500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 14.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 14.45 | P | Foreign Exchange Future | 7.46900 | 7.47500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 14.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 14.50 | P | Foreign Exchange Future | 7.51900 | 7.52500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 15.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 15.05 | P | Foreign Exchange Future | 8.06900 | 8.07500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 8.86900 | 8.87500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 8.91900 | 8.92500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 8.96900 | 8.97500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 9.01900 | 9.02500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 16.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 16.05 | P | Foreign Exchange Future | 9.06900 | 9.07500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 9.11900 | 9.12500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 16.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 16.15 | P | Foreign Exchange Future | 9.16900 | 9.17500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 9.21900 | 9.22500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 9.26900 | 9.27500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 16.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 16.30 | P | Foreign Exchange Future | 9.31900 | 9.32500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 16.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 16.35 | P | Foreign Exchange Future | 9.36900 | 9.37500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 9.41900 | 9.42500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 16.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 16.45 | P | Foreign Exchange Future | 9.46900 | 9.47500 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 16.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | \$ / R On 13-December-10 | 16.50 | P | Foreign Exchange Future | 9.51900 | 9.52500 | 0 |
| 26/10/2010 | £ / R On 13-June-11 | | | Foreign Exchange Future | 11.34320 | 11.23560 | 1,564 |
| 26/10/2010 | £ / R On 14-March-11 | 11.45 | C | Foreign Exchange Future | 0.30200 | 0.26600 | 870 |
| 26/10/2010 | £ / R On 14-March-11 | 11.45 | P | Foreign Exchange Future | 0.54500 | 0.61600 | 0 |
| 26/10/2010 | £ / R On 14-March-11 | 11.75 | C | Foreign Exchange Future | 0.21700 | 0.19100 | 0 |
| 26/10/2010 | £ / R On 14-March-11 | 11.75 | P | Foreign Exchange Future | 0.76000 | 0.84100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2010 | £ / R On 13-June-11 | 11.80 | C | Foreign Exchange Future | 0.35600 | 0.32300 | 0 |
| 26/10/2010 | £ / R On 13-June-11 | 11.80 | P | Foreign Exchange Future | 0.81300 | 0.88700 | 0 |
| 26/10/2010 | £ / R On 13-June-11 | 11.85 | C | Foreign Exchange Future | 0.34200 | 0.31000 | 0 |
| 26/10/2010 | £ / R On 13-June-11 | 11.85 | P | Foreign Exchange Future | 0.84900 | 0.92400 | 0 |
| 26/10/2010 | £ / R On 13-June-11 | 11.90 | C | Foreign Exchange Future | 0.32900 | 0.29800 | 0 |
| 26/10/2010 | £ / R On 13-June-11 | 11.90 | P | Foreign Exchange Future | 0.88600 | 0.96200 | 0 |
| 26/10/2010 | £ / R On 14-March-11 | 12.00 | C | Foreign Exchange Future | 0.16600 | 0.14600 | 150 |
| 26/10/2010 | £ / R On 14-March-11 | 12.00 | P | Foreign Exchange Future | 0.95900 | 1.04600 | 0 |
| 26/10/2010 | £ / R On 14-March-11 | 12.55 | C | Foreign Exchange Future | 0.09300 | 0.08200 | 870 |
| 26/10/2010 | £ / R On 14-March-11 | 12.55 | P | Foreign Exchange Future | 1.43600 | 1.53200 | 0 |
| 26/10/2010 | ¥ / R On 14-March-11 | | | Foreign Exchange Future | 0.08720 | 0.08790 | 0 |
| 26/10/2010 | ¥ / R On 13-December-10 | 0.08 | C | Foreign Exchange Future | 0.00998 | 0.01066 | 0 |
| 26/10/2010 | ¥ / R On 13-December-10 | 0.08 | P | Foreign Exchange Future | 0.00008 | 0.00006 | 0 |
| 26/10/2010 | ¥ / R On 14-March-11 | 0.08 | C | Foreign Exchange Future | 0.01074 | 0.01136 | 0 |
| 26/10/2010 | ¥ / R On 14-March-11 | 0.08 | P | Foreign Exchange Future | 0.00054 | 0.00046 | 0 |
| 26/10/2010 | ¥ / R On 13-December-10 | 0.09 | C | Foreign Exchange Future | 0.00238 | 0.00274 | 0 |
| 26/10/2010 | ¥ / R On 13-December-10 | 0.09 | P | Foreign Exchange Future | 0.00248 | 0.00214 | 0 |
| 26/10/2010 | ¥ / R On 14-March-11 | 0.09 | C | Foreign Exchange Future | 0.00433 | 0.00468 | 0 |
| 26/10/2010 | ¥ / R On 14-March-11 | 0.09 | P | Foreign Exchange Future | 0.00413 | 0.00378 | 0 |
| 26/10/2010 | ¥ / R On 13-December-10 | 0.10 | C | Foreign Exchange Future | 0.00034 | 0.00041 | 0 |
| 26/10/2010 | ¥ / R On 13-December-10 | 0.10 | P | Foreign Exchange Future | 0.01044 | 0.00981 | 0 |
| 26/10/2010 | ¥ / R On 14-March-11 | 0.10 | C | Foreign Exchange Future | 0.00164 | 0.00180 | 0 |
| 26/10/2010 | ¥ / R On 14-March-11 | 0.10 | P | Foreign Exchange Future | 0.01144 | 0.01090 | 0 |
| 26/10/2010 | € / R On 13-June-11 | | | Foreign Exchange Future | 9.91290 | 9.98360 | 5,820 |
| 26/10/2010 | € / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 1.82900 | 1.89600 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 1.77900 | 1.84600 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 7.95 | C | Foreign Exchange Future | 1.72900 | 1.79600 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 7.95 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 8.00 | C | Foreign Exchange Future | 1.67900 | 1.74600 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 8.00 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 8.10 | C | Foreign Exchange Future | 1.57900 | 1.64600 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 8.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 1.47900 | 1.54600 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 1.42900 | 1.49600 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 8.40 | C | Foreign Exchange Future | 1.28000 | 1.34700 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 8.40 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2010 | € / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 1.13100 | 1.19700 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 8.85 | C | Foreign Exchange Future | 0.83700 | 0.90200 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 8.85 | P | Foreign Exchange Future | 0.00900 | 0.00700 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 8.90 | C | Foreign Exchange Future | 0.78900 | 0.85400 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 8.90 | P | Foreign Exchange Future | 0.01100 | 0.00900 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 8.95 | C | Foreign Exchange Future | 0.74200 | 0.80600 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 8.95 | P | Foreign Exchange Future | 0.01400 | 0.01100 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 9.00 | C | Foreign Exchange Future | 0.69500 | 0.75800 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 9.00 | P | Foreign Exchange Future | 0.01700 | 0.01300 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 0.60300 | 0.66500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 0.02500 | 0.02000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 9.20 | C | Foreign Exchange Future | 0.51500 | 0.57500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 9.20 | P | Foreign Exchange Future | 0.03700 | 0.03000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 9.25 | C | Foreign Exchange Future | 0.47200 | 0.53100 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 9.25 | P | Foreign Exchange Future | 0.04400 | 0.03600 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 9.30 | C | Foreign Exchange Future | 0.43100 | 0.48800 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 9.30 | P | Foreign Exchange Future | 0.05300 | 0.04300 | 1,125 |
| 26/10/2010 | € / R On 13-December-10 | 9.40 | C | Foreign Exchange Future | 0.35200 | 0.40600 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 9.40 | P | Foreign Exchange Future | 0.07400 | 0.06100 | 0 |
| 26/10/2010 | € / R On 14-March-11 | 9.50 | C | Foreign Exchange Future | 0.48000 | 0.52400 | 10,429 |
| 26/10/2010 | € / R On 14-March-11 | 9.50 | P | Foreign Exchange Future | 0.18300 | 0.15800 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.24700 | 0.29500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 0.11900 | 0.10000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 9.60 | C | Foreign Exchange Future | 0.21600 | 0.26200 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 9.60 | P | Foreign Exchange Future | 0.13800 | 0.11700 | 750 |
| 26/10/2010 | € / R On 13-June-11 | 9.75 | C | Foreign Exchange Future | 0.50000 | 0.53700 | 0 |
| 26/10/2010 | € / R On 13-June-11 | 9.75 | P | Foreign Exchange Future | 0.33700 | 0.30300 | 0 |
| 26/10/2010 | € / R On 13-June-11 | 9.80 | C | Foreign Exchange Future | 0.47400 | 0.51000 | 0 |
| 26/10/2010 | € / R On 13-June-11 | 9.80 | P | Foreign Exchange Future | 0.36100 | 0.32600 | 0 |
| 26/10/2010 | € / R On 13-June-11 | 9.85 | C | Foreign Exchange Future | 0.44900 | 0.48400 | 0 |
| 26/10/2010 | € / R On 13-June-11 | 9.85 | P | Foreign Exchange Future | 0.38600 | 0.35000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.09700 | 0.11800 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 0.31900 | 0.27300 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.08400 | 0.10300 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 0.35600 | 0.30800 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.07300 | 0.09000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 0.39500 | 0.34500 | 0 |
| 26/10/2010 | € / R On 14-March-11 | 10.10 | C | Foreign Exchange Future | 0.21300 | 0.23300 | 100 |
| 26/10/2010 | € / R On 14-March-11 | 10.10 | P | Foreign Exchange Future | 0.51600 | 0.46700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2010 | € / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.04100 | 0.05100 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 0.56300 | 0.50600 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.03600 | 0.04500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 0.60800 | 0.55000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 10.30 | C | Foreign Exchange Future | 0.03100 | 0.03900 | 60 |
| 26/10/2010 | € / R On 13-December-10 | 10.30 | P | Foreign Exchange Future | 0.65300 | 0.59400 | 0 |
| 26/10/2010 | € / R On 14-March-11 | 10.40 | C | Foreign Exchange Future | 0.14400 | 0.15900 | 14,937 |
| 26/10/2010 | € / R On 14-March-11 | 10.40 | P | Foreign Exchange Future | 0.74700 | 0.69300 | 0 |
| 26/10/2010 | € / R On 14-March-11 | 10.50 | C | Foreign Exchange Future | 0.12700 | 0.14000 | 4,508 |
| 26/10/2010 | € / R On 14-March-11 | 10.50 | P | Foreign Exchange Future | 0.83000 | 0.77400 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 10.55 | C | Foreign Exchange Future | 0.01500 | 0.01900 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 10.55 | P | Foreign Exchange Future | 0.88700 | 0.82400 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 10.85 | C | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 10.85 | P | Foreign Exchange Future | 1.17800 | 1.11300 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 10.90 | C | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 10.90 | P | Foreign Exchange Future | 1.22800 | 1.16200 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 10.95 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 10.95 | P | Foreign Exchange Future | 1.27700 | 1.21100 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 11.00 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 11.00 | P | Foreign Exchange Future | 1.32600 | 1.26000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 11.10 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 11.10 | P | Foreign Exchange Future | 1.42500 | 1.35900 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 11.20 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 11.20 | P | Foreign Exchange Future | 1.52500 | 1.45800 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 11.25 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 11.25 | P | Foreign Exchange Future | 1.57400 | 1.50800 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 11.40 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 11.40 | P | Foreign Exchange Future | 1.72400 | 1.65700 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 11.55 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 11.55 | P | Foreign Exchange Future | 1.87300 | 1.80600 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 2.17300 | 2.10600 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 2.22300 | 2.15600 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 2.27300 | 2.20600 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 2.32200 | 2.25600 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 2.37200 | 2.30600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2010 | € / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 2.42200 | 2.35500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 2.52200 | 2.45500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 2.57200 | 2.50500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 2.72200 | 2.65500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 12.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 12.55 | P | Foreign Exchange Future | 2.87200 | 2.80500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 12.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 12.85 | P | Foreign Exchange Future | 3.17200 | 3.10500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 12.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 12.95 | P | Foreign Exchange Future | 3.27200 | 3.20500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 4.17200 | 4.10500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 4.22200 | 4.15500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 4.27200 | 4.20500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 4.32200 | 4.25500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 4.42200 | 4.35500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 4.52200 | 4.45500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 4.57200 | 4.50500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 4.72200 | 4.65500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 14.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 14.55 | P | Foreign Exchange Future | 4.87200 | 4.80500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 14.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 14.85 | P | Foreign Exchange Future | 5.17200 | 5.10500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 14.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 14.95 | P | Foreign Exchange Future | 5.27200 | 5.20500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 6.17200 | 6.10500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 6.22200 | 6.15500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2010 | € / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 6.27200 | 6.20500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 6.32200 | 6.25500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 6.42200 | 6.35500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 6.52200 | 6.45500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 6.57200 | 6.50500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 6.72200 | 6.65500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 16.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 16.55 | P | Foreign Exchange Future | 6.87200 | 6.80500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 16.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 16.85 | P | Foreign Exchange Future | 7.17200 | 7.10500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 16.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 16.95 | P | Foreign Exchange Future | 7.27200 | 7.20500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 17.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 17.85 | P | Foreign Exchange Future | 8.17200 | 8.10500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 17.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 17.90 | P | Foreign Exchange Future | 8.22200 | 8.15500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 17.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 17.95 | P | Foreign Exchange Future | 8.27200 | 8.20500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 18.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 18.00 | P | Foreign Exchange Future | 8.32200 | 8.25500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 18.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 18.10 | P | Foreign Exchange Future | 8.42200 | 8.35500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 18.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 18.20 | P | Foreign Exchange Future | 8.52200 | 8.45500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 18.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 18.25 | P | Foreign Exchange Future | 8.57200 | 8.50500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 18.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 18.40 | P | Foreign Exchange Future | 8.72200 | 8.65500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 18.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 18.55 | P | Foreign Exchange Future | 8.87200 | 8.80500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 18.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 18.85 | P | Foreign Exchange Future | 9.17200 | 9.10500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 18.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 18.95 | P | Foreign Exchange Future | 9.27200 | 9.20500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2010 | € / R On 13-December-10 | 19.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 19.85 | P | Foreign Exchange Future | 10.17200 | 10.10500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 19.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 19.90 | P | Foreign Exchange Future | 10.22200 | 10.15500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 19.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 19.95 | P | Foreign Exchange Future | 10.27200 | 10.20500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 20.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 20.00 | P | Foreign Exchange Future | 10.32200 | 10.25500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 20.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 20.10 | P | Foreign Exchange Future | 10.42200 | 10.35500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 20.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 20.20 | P | Foreign Exchange Future | 10.52200 | 10.45500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 20.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 20.25 | P | Foreign Exchange Future | 10.57200 | 10.50500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 20.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 20.40 | P | Foreign Exchange Future | 10.72200 | 10.65500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 20.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 20.55 | P | Foreign Exchange Future | 10.87200 | 10.80500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 20.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 20.85 | P | Foreign Exchange Future | 11.17200 | 11.10500 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 20.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2010 | € / R On 13-December-10 | 20.95 | P | Foreign Exchange Future | 11.27200 | 11.20500 | 0 |
| 26/10/2010 | AU\$ / R On 14-December-15 | | | Foreign Exchange Future | 7.35990 | 7.39990 | 0 |
| 26/10/2010 | AU\$ / R On 19-September-11 | 6.60 | C | Foreign Exchange Future | 0.45600 | 0.49000 | 0 |
| 26/10/2010 | AU\$ / R On 19-September-11 | 6.60 | P | Foreign Exchange Future | 0.17900 | 0.16300 | 0 |
| 26/10/2010 | AU\$ / R On 19-September-11 | 6.65 | C | Foreign Exchange Future | 0.42500 | 0.45800 | 0 |
| 26/10/2010 | AU\$ / R On 19-September-11 | 6.65 | P | Foreign Exchange Future | 0.19800 | 0.18100 | 0 |
| 26/10/2010 | AU\$ / R On 19-September-11 | 6.70 | C | Foreign Exchange Future | 0.39500 | 0.42700 | 0 |
| 26/10/2010 | AU\$ / R On 19-September-11 | 6.70 | P | Foreign Exchange Future | 0.21800 | 0.20000 | 0 |
| 26/10/2010 | AU\$ / R On 14-March-11 | 6.75 | C | Foreign Exchange Future | 0.24900 | 0.28100 | 0 |
| 26/10/2010 | AU\$ / R On 14-March-11 | 6.75 | P | Foreign Exchange Future | 0.13800 | 0.12100 | 0 |
| 26/10/2010 | AU\$ / R On 13-December-10 | 6.90 | C | Foreign Exchange Future | 0.08200 | 0.10400 | 0 |
| 26/10/2010 | AU\$ / R On 13-December-10 | 6.90 | P | Foreign Exchange Future | 0.13500 | 0.10900 | 0 |
| 26/10/2010 | AU\$ / R On 13-December-10 | 6.95 | C | Foreign Exchange Future | 0.06600 | 0.08400 | 200 |
| 26/10/2010 | AU\$ / R On 13-December-10 | 6.95 | P | Foreign Exchange Future | 0.16900 | 0.13900 | 0 |
| 26/10/2010 | AU\$ / R On 14-December-15 | 7.25 | C | Foreign Exchange Future | 0.89600 | 0.91900 | 0 |
| 26/10/2010 | AU\$ / R On 14-December-15 | 7.25 | P | Foreign Exchange Future | 0.78600 | 0.76900 | 0 |
| 26/10/2010 | AU\$ / R On 14-December-15 | 7.30 | C | Foreign Exchange Future | 0.87400 | 0.89700 | 0 |
| 26/10/2010 | AU\$ / R On 14-December-15 | 7.30 | P | Foreign Exchange Future | 0.81400 | 0.79700 | 0 |
| 26/10/2010 | AU\$ / R On 14-December-15 | 7.35 | C | Foreign Exchange Future | 0.85300 | 0.87500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------------------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|-------------------|
| 26/10/2010 | AU\$ / R On 14-December-15 | 7.35 | P | Foreign Exchange Future | 0.84300 | 0.82500 | 0 |
| 26/10/2010 | CAD/ R On 14-March-11 | | | Foreign Exchange Future | 6.90300 | 6.91920 | 0 |
| 26/10/2010 | CAD/ R On 14-March-11 | 7.00 | C | Foreign Exchange Future | 0.14600 | 0.15200 | 0 |
| 26/10/2010 | CAD/ R On 14-March-11 | 7.00 | P | Foreign Exchange Future | 0.24300 | 0.23300 | 0 |
| 26/10/2010 | CAD/ R On 14-March-11 | 7.05 | C | Foreign Exchange Future | 0.12900 | 0.13500 | 0 |
| 26/10/2010 | CAD/ R On 14-March-11 | 7.05 | P | Foreign Exchange Future | 0.27600 | 0.26600 | 0 |
| 26/10/2010 | CAD/ R On 14-March-11 | 7.10 | C | Foreign Exchange Future | 0.11500 | 0.11900 | 0 |
| 26/10/2010 | CAD/ R On 14-March-11 | 7.10 | P | Foreign Exchange Future | 0.31200 | 0.30000 | 0 |
| 26/10/2010 | CAD/ R On 13-December-10 | 7.65 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 26/10/2010 | CAD/ R On 13-December-10 | 7.65 | P | Foreign Exchange Future | 0.82700 | 0.81100 | 0 |
| 26/10/2010 | CAD/ R On 13-December-10 | 7.70 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 26/10/2010 | CAD/ R On 13-December-10 | 7.70 | P | Foreign Exchange Future | 0.87600 | 0.86000 | 0 |
| 26/10/2010 | CAD/ R On 13-December-10 | 7.75 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 26/10/2010 | CAD/ R On 13-December-10 | 7.75 | P | Foreign Exchange Future | 0.92600 | 0.91000 | 0 |
| 26/10/2010 | CHF / R On 14-March-11 | | | Foreign Exchange Future | 7.19480 | 7.28600 | 0 |
| 26/10/2010 | CHF / R On 13-December-10 | 7.00 | C | Foreign Exchange Future | 0.20100 | 0.26400 | 0 |
| 26/10/2010 | CHF / R On 13-December-10 | 7.00 | P | Foreign Exchange Future | 0.10800 | 0.08200 | 0 |
| 26/10/2010 | CHF / R On 13-December-10 | 7.05 | C | Foreign Exchange Future | 0.17000 | 0.23000 | 0 |
| 26/10/2010 | CHF / R On 13-December-10 | 7.05 | P | Foreign Exchange Future | 0.12700 | 0.09800 | 0 |
| 26/10/2010 | CHF / R On 13-December-10 | 7.10 | C | Foreign Exchange Future | 0.14300 | 0.19800 | 0 |
| 26/10/2010 | CHF / R On 13-December-10 | 7.10 | P | Foreign Exchange Future | 0.15000 | 0.11600 | 0 |
| 26/10/2010 | CHF / R On 14-March-11 | 7.20 | C | Foreign Exchange Future | 0.26300 | 0.31300 | 0 |
| 26/10/2010 | CHF / R On 14-March-11 | 7.20 | P | Foreign Exchange Future | 0.26800 | 0.22700 | 0 |
| 26/10/2010 | CHF / R On 14-March-11 | 7.25 | C | Foreign Exchange Future | 0.24300 | 0.28800 | 0 |
| 26/10/2010 | CHF / R On 14-March-11 | 7.25 | P | Foreign Exchange Future | 0.29800 | 0.25200 | 0 |
| 26/10/2010 | CHF / R On 14-March-11 | 7.30 | C | Foreign Exchange Future | 0.22400 | 0.26400 | 0 |
| 26/10/2010 | CHF / R On 14-March-11 | 7.30 | P | Foreign Exchange Future | 0.32900 | 0.27800 | 0 |
| Futures Open Interest | | | | | | | 453,686.00 |
| Options Open Interest | | | | | | | 513,807.00 |
| Total | | | | | | | 967,493.00 |