



Currency Futures & Options Weekly Statistics

From: 22/11/2010 To: 24/11/2010

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/11/2010 | \$ / R On 14-December-15 | | | Foreign Exchange Future | 9.31910 | 9.34250 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 3.05 | C | Foreign Exchange Future | 3.96300 | 3.98500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 3.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 3.85 | C | Foreign Exchange Future | 3.16300 | 3.18500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 3.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 3.90 | C | Foreign Exchange Future | 3.11300 | 3.13500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 3.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 3.95 | C | Foreign Exchange Future | 3.06300 | 3.08500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 3.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.00 | C | Foreign Exchange Future | 3.01300 | 3.03500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.05 | C | Foreign Exchange Future | 2.96300 | 2.98500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.10 | C | Foreign Exchange Future | 2.91300 | 2.93500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.15 | C | Foreign Exchange Future | 2.86300 | 2.88500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.20 | C | Foreign Exchange Future | 2.81300 | 2.83500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.25 | C | Foreign Exchange Future | 2.76300 | 2.78500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.30 | C | Foreign Exchange Future | 2.71300 | 2.73500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.35 | C | Foreign Exchange Future | 2.66300 | 2.68500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.40 | C | Foreign Exchange Future | 2.61300 | 2.63500 | 0 |
| 22/11/2010 | \$ / 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 |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/11/2010 | \$ / R On 13-December-10 | 4.45 | C | Foreign Exchange Future | 2.56300 | 2.58500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.50 | C | Foreign Exchange Future | 2.51300 | 2.53500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.85 | C | Foreign Exchange Future | 2.16300 | 2.18500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.90 | C | Foreign Exchange Future | 2.11300 | 2.13500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.95 | C | Foreign Exchange Future | 2.06300 | 2.08500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 4.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.00 | C | Foreign Exchange Future | 2.01300 | 2.03500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.05 | C | Foreign Exchange Future | 1.96300 | 1.98500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.10 | C | Foreign Exchange Future | 1.91300 | 1.93500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.15 | C | Foreign Exchange Future | 1.86300 | 1.88500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.20 | C | Foreign Exchange Future | 1.81300 | 1.83500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.25 | C | Foreign Exchange Future | 1.76300 | 1.78500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.30 | C | Foreign Exchange Future | 1.71300 | 1.73500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.35 | C | Foreign Exchange Future | 1.66300 | 1.68500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.40 | C | Foreign Exchange Future | 1.61300 | 1.63500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.45 | C | Foreign Exchange Future | 1.56300 | 1.58500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.50 | C | Foreign Exchange Future | 1.51300 | 1.53500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.85 | C | Foreign Exchange Future | 1.16300 | 1.18500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.90 | C | Foreign Exchange Future | 1.11300 | 1.13500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.95 | C | Foreign Exchange Future | 1.06300 | 1.08500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 5.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.00 | C | Foreign Exchange Future | 1.01300 | 1.03500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.00 | 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 |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/11/2010 | \$ / R On 13-December-10 | 6.05 | C | Foreign Exchange Future | 0.96300 | 0.98600 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.05 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.10 | C | Foreign Exchange Future | 0.91300 | 0.93600 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.10 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.15 | C | Foreign Exchange Future | 0.86300 | 0.88600 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.15 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.20 | C | Foreign Exchange Future | 0.81300 | 0.83600 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.25 | C | Foreign Exchange Future | 0.76400 | 0.78600 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.25 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.30 | C | Foreign Exchange Future | 0.71400 | 0.73700 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.30 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.35 | C | Foreign Exchange Future | 0.66400 | 0.68700 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.35 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.40 | C | Foreign Exchange Future | 0.61500 | 0.63800 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.40 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.45 | C | Foreign Exchange Future | 0.56500 | 0.58900 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.45 | P | Foreign Exchange Future | 0.00200 | 0.00400 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.50 | C | Foreign Exchange Future | 0.51700 | 0.54000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.50 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 22/11/2010 | \$ / R On 13-June-11 | 6.70 | C | Foreign Exchange Future | 0.61800 | 0.63500 | 0 |
| 22/11/2010 | \$ / R On 13-June-11 | 6.70 | P | Foreign Exchange Future | 0.12200 | 0.12200 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.85 | C | Foreign Exchange Future | 0.20000 | 0.22500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.85 | P | Foreign Exchange Future | 0.03700 | 0.04000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.90 | C | Foreign Exchange Future | 0.16300 | 0.18700 | 30,000 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.90 | P | Foreign Exchange Future | 0.05000 | 0.05200 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.95 | C | Foreign Exchange Future | 0.12900 | 0.15200 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 6.95 | P | Foreign Exchange Future | 0.06600 | 0.06700 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 7.00 | C | Foreign Exchange Future | 0.09900 | 0.12100 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 7.00 | P | Foreign Exchange Future | 0.08600 | 0.08600 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 7.05 | C | Foreign Exchange Future | 0.07800 | 0.09800 | 7,034 |
| 22/11/2010 | \$ / R On 13-December-10 | 7.05 | P | Foreign Exchange Future | 0.11500 | 0.11300 | 0 |
| 22/11/2010 | \$ / R On 14-March-11 | 7.10 | C | Foreign Exchange Future | 0.23300 | 0.24600 | 1,280 |
| 22/11/2010 | \$ / R On 14-March-11 | 7.10 | P | Foreign Exchange Future | 0.22700 | 0.22500 | 0 |
| 22/11/2010 | \$ / R On 14-March-11 | 7.15 | C | Foreign Exchange Future | 0.21300 | 0.22600 | 500 |
| 22/11/2010 | \$ / R On 14-March-11 | 7.15 | P | Foreign Exchange Future | 0.25700 | 0.25500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 7.20 | C | Foreign Exchange Future | 0.03600 | 0.05000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 7.20 | P | Foreign Exchange Future | 0.22300 | 0.21500 | 3,500 |
| 22/11/2010 | \$ / R On 14-March-11 | 7.25 | C | Foreign Exchange Future | 0.17800 | 0.18900 | 7,500 |
| 22/11/2010 | \$ / R On 14-March-11 | 7.25 | P | Foreign Exchange Future | 0.32200 | 0.31800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/11/2010 | \$ / R On 14-March-11 | 7.30 | C | Foreign Exchange Future | 0.16200 | 0.17400 | 33,350 |
| 22/11/2010 | \$ / R On 14-March-11 | 7.30 | P | Foreign Exchange Future | 0.35600 | 0.35300 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 7.35 | C | Foreign Exchange Future | 0.01600 | 0.02400 | 2,040 |
| 22/11/2010 | \$ / R On 13-December-10 | 7.35 | P | Foreign Exchange Future | 0.35300 | 0.33900 | 0 |
| 22/11/2010 | \$ / R On 13-June-11 | 7.40 | C | Foreign Exchange Future | 0.24900 | 0.26100 | 0 |
| 22/11/2010 | \$ / R On 13-June-11 | 7.40 | P | Foreign Exchange Future | 0.45300 | 0.44800 | 0 |
| 22/11/2010 | \$ / R On 13-June-11 | 7.45 | C | Foreign Exchange Future | 0.23400 | 0.24600 | 0 |
| 22/11/2010 | \$ / R On 13-June-11 | 7.45 | P | Foreign Exchange Future | 0.48800 | 0.48300 | 0 |
| 22/11/2010 | \$ / R On 13-June-11 | 7.50 | C | Foreign Exchange Future | 0.22000 | 0.23100 | 300 |
| 22/11/2010 | \$ / R On 13-June-11 | 7.50 | P | Foreign Exchange Future | 0.52400 | 0.51800 | 0 |
| 22/11/2010 | \$ / R On 14-March-11 | 7.55 | C | Foreign Exchange Future | 0.10400 | 0.11300 | 871 |
| 22/11/2010 | \$ / R On 14-March-11 | 7.55 | P | Foreign Exchange Future | 0.54800 | 0.54200 | 0 |
| 22/11/2010 | \$ / R On 14-March-11 | 7.60 | C | Foreign Exchange Future | 0.09500 | 0.10300 | 500 |
| 22/11/2010 | \$ / R On 14-March-11 | 7.60 | P | Foreign Exchange Future | 0.58900 | 0.58200 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 7.70 | C | Foreign Exchange Future | 0.00200 | 0.00500 | 1,000 |
| 22/11/2010 | \$ / R On 13-December-10 | 7.70 | P | Foreign Exchange Future | 0.68900 | 0.67000 | 500 |
| 22/11/2010 | \$ / R On 13-December-10 | 7.80 | C | Foreign Exchange Future | 0.00100 | 0.00300 | 2,423 |
| 22/11/2010 | \$ / R On 13-December-10 | 7.80 | P | Foreign Exchange Future | 0.78800 | 0.76800 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 14,644 |
| 22/11/2010 | \$ / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.83800 | 0.81700 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 30,000 |
| 22/11/2010 | \$ / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.88800 | 0.86700 | 0 |
| 22/11/2010 | \$ / R On 14-March-11 | 7.95 | C | Foreign Exchange Future | 0.05300 | 0.05900 | 0 |
| 22/11/2010 | \$ / R On 14-March-11 | 7.95 | P | Foreign Exchange Future | 0.89700 | 0.88800 | 0 |
| 22/11/2010 | \$ / R On 19-September-11 | 8.00 | C | Foreign Exchange Future | 0.20500 | 0.21700 | 0 |
| 22/11/2010 | \$ / R On 19-September-11 | 8.00 | P | Foreign Exchange Future | 0.91100 | 0.89900 | 0 |
| 22/11/2010 | \$ / R On 19-September-11 | 8.05 | C | Foreign Exchange Future | 0.19700 | 0.20800 | 0 |
| 22/11/2010 | \$ / R On 19-September-11 | 8.05 | P | Foreign Exchange Future | 0.95300 | 0.94000 | 0 |
| 22/11/2010 | \$ / R On 19-September-11 | 8.10 | C | Foreign Exchange Future | 0.18800 | 0.19900 | 0 |
| 22/11/2010 | \$ / R On 19-September-11 | 8.10 | P | Foreign Exchange Future | 0.99400 | 0.98100 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 8.15 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 4,400 |
| 22/11/2010 | \$ / R On 13-December-10 | 8.15 | P | Foreign Exchange Future | 1.13700 | 1.11600 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 1.18700 | 1.16600 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,000 |
| 22/11/2010 | \$ / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 1.23700 | 1.21500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 8.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 8.30 | P | Foreign Exchange Future | 1.28700 | 1.26500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 8.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 8.35 | P | Foreign Exchange Future | 1.33700 | 1.31500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/11/2010 | \$ / R On 14-March-11 | 8.40 | C | Foreign Exchange Future | 0.02700 | 0.03100 | 3,000 |
| 22/11/2010 | \$ / R On 14-March-11 | 8.40 | P | Foreign Exchange Future | 1.32100 | 1.31000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 8.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 8.45 | P | Foreign Exchange Future | 1.43700 | 1.41500 | 0 |
| 22/11/2010 | \$ / R On 14-March-11 | 8.50 | C | Foreign Exchange Future | 0.02400 | 0.02700 | 30,000 |
| 22/11/2010 | \$ / R On 14-March-11 | 8.50 | P | Foreign Exchange Future | 1.41800 | 1.40600 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 1.53700 | 1.51500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 8.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 3,185 |
| 22/11/2010 | \$ / R On 13-December-10 | 8.60 | P | Foreign Exchange Future | 1.58700 | 1.56500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 8.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 15,000 |
| 22/11/2010 | \$ / R On 13-December-10 | 8.80 | P | Foreign Exchange Future | 1.78700 | 1.76500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 8.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 22/11/2010 | \$ / R On 13-December-10 | 8.90 | P | Foreign Exchange Future | 1.88700 | 1.86500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 9.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 20,000 |
| 22/11/2010 | \$ / R On 13-December-10 | 9.00 | P | Foreign Exchange Future | 1.98700 | 1.96500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 9.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 9.05 | P | Foreign Exchange Future | 2.03700 | 2.01500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 500 |
| 22/11/2010 | \$ / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 2.08700 | 2.06500 | 0 |
| 22/11/2010 | \$ / R On 14-December-15 | 9.15 | C | Foreign Exchange Future | 1.66800 | 1.69600 | 0 |
| 22/11/2010 | \$ / R On 14-December-15 | 9.15 | P | Foreign Exchange Future | 1.49900 | 1.50400 | 0 |
| 22/11/2010 | \$ / R On 14-December-15 | 9.20 | C | Foreign Exchange Future | 1.64900 | 1.67800 | 0 |
| 22/11/2010 | \$ / R On 14-December-15 | 9.20 | P | Foreign Exchange Future | 1.53000 | 1.53600 | 0 |
| 22/11/2010 | \$ / R On 14-December-15 | 9.25 | C | Foreign Exchange Future | 1.63200 | 1.66000 | 0 |
| 22/11/2010 | \$ / R On 14-December-15 | 9.25 | P | Foreign Exchange Future | 1.56300 | 1.56800 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 9.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 9.50 | P | Foreign Exchange Future | 2.48700 | 2.46500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 2.53700 | 2.51500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 9.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 9.85 | P | Foreign Exchange Future | 2.83700 | 2.81500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 2.88700 | 2.86500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 2.93700 | 2.91500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 300 |
| 22/11/2010 | \$ / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 2.98700 | 2.96500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 10.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 10.05 | P | Foreign Exchange Future | 3.03700 | 3.01500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/11/2010 | \$ / R On 13-December-10 | 10.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 10.10 | P | Foreign Exchange Future | 3.08700 | 3.06500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 10.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 10.15 | P | Foreign Exchange Future | 3.13700 | 3.11500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 3.18700 | 3.16500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 3.23700 | 3.21500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 10.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 10.30 | P | Foreign Exchange Future | 3.28700 | 3.26500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 10.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 10.35 | P | Foreign Exchange Future | 3.33700 | 3.31500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 10.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 10.40 | P | Foreign Exchange Future | 3.38700 | 3.36500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 10.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 10.45 | P | Foreign Exchange Future | 3.43700 | 3.41500 | 0 |
| 22/11/2010 | \$ / R On 14-March-11 | 10.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 30,000 |
| 22/11/2010 | \$ / R On 14-March-11 | 10.50 | P | Foreign Exchange Future | 3.39500 | 3.38000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 11.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 11.05 | P | Foreign Exchange Future | 4.03700 | 4.01500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 4.83700 | 4.81500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 4.88700 | 4.86500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 4.93700 | 4.91500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 4.98700 | 4.96500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 5.03700 | 5.01500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 5.08700 | 5.06500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 12.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 12.15 | P | Foreign Exchange Future | 5.13700 | 5.11500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 5.18700 | 5.16500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 5.23700 | 5.21500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 12.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 12.30 | P | Foreign Exchange Future | 5.28700 | 5.26500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/11/2010 | \$ / R On 13-December-10 | 12.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 12.35 | P | Foreign Exchange Future | 5.33700 | 5.31500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 5.38700 | 5.36500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 12.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 12.45 | P | Foreign Exchange Future | 5.43700 | 5.41500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 12.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 12.50 | P | Foreign Exchange Future | 5.48700 | 5.46500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 13.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 13.05 | P | Foreign Exchange Future | 6.03700 | 6.01500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 6.83700 | 6.81500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 6.88700 | 6.86500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 6.93700 | 6.91500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 6.98700 | 6.96500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 14.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 14.05 | P | Foreign Exchange Future | 7.03700 | 7.01500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 7.08700 | 7.06500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 14.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 14.15 | P | Foreign Exchange Future | 7.13700 | 7.11500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 7.18700 | 7.16500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 7.23700 | 7.21500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 14.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 14.30 | P | Foreign Exchange Future | 7.28700 | 7.26500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 14.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 14.35 | P | Foreign Exchange Future | 7.33700 | 7.31500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 7.38700 | 7.36500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 14.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 14.45 | P | Foreign Exchange Future | 7.43700 | 7.41500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 14.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 14.50 | P | Foreign Exchange Future | 7.48700 | 7.46500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 15.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 15.05 | P | Foreign Exchange Future | 8.03700 | 8.01500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/11/2010 | \$ / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 8.83700 | 8.81500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 8.88700 | 8.86500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 8.93700 | 8.91500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 8.98700 | 8.96500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 16.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 16.05 | P | Foreign Exchange Future | 9.03700 | 9.01500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 9.08700 | 9.06500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 16.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 16.15 | P | Foreign Exchange Future | 9.13700 | 9.11500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 9.18700 | 9.16500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 9.23700 | 9.21500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 16.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 16.30 | P | Foreign Exchange Future | 9.28700 | 9.26500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 16.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 16.35 | P | Foreign Exchange Future | 9.33700 | 9.31500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 9.38700 | 9.36500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 16.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 16.45 | P | Foreign Exchange Future | 9.43700 | 9.41500 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 16.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | \$ / R On 13-December-10 | 16.50 | P | Foreign Exchange Future | 9.48700 | 9.46500 | 0 |
| 22/11/2010 | \$ / R MAXI On 14-March-11 | | | Foreign Exchange Future | 7.10600 | 7.12100 | 20 |
| 22/11/2010 | \$ / R MAXI On 14-March-11 | 6.95 | C | Foreign Exchange Future | 0.31519 | 0.33038 | 0 |
| 22/11/2010 | \$ / R MAXI On 14-March-11 | 6.95 | P | Foreign Exchange Future | 0.15919 | 0.15938 | 0 |
| 22/11/2010 | \$ / R MAXI On 14-March-11 | 7.00 | C | Foreign Exchange Future | 0.28600 | 0.30059 | 0 |
| 22/11/2010 | \$ / R MAXI On 14-March-11 | 7.00 | P | Foreign Exchange Future | 0.18000 | 0.17959 | 0 |
| 22/11/2010 | \$ / R MAXI On 14-March-11 | 7.05 | C | Foreign Exchange Future | 0.25853 | 0.27246 | 0 |
| 22/11/2010 | \$ / R MAXI On 14-March-11 | 7.05 | P | Foreign Exchange Future | 0.20253 | 0.20146 | 0 |
| 22/11/2010 | £ / R On 13-June-11 | | | Foreign Exchange Future | 11.46940 | 11.48370 | 1,901 |
| 22/11/2010 | £ / R On 14-March-11 | 11.45 | C | Foreign Exchange Future | 0.30000 | 0.31800 | 870 |
| 22/11/2010 | £ / R On 14-March-11 | 11.45 | P | Foreign Exchange Future | 0.41400 | 0.41900 | 0 |
| 22/11/2010 | £ / R On 14-March-11 | 11.75 | C | Foreign Exchange Future | 0.20400 | 0.21900 | 0 |
| 22/11/2010 | £ / R On 14-March-11 | 11.75 | P | Foreign Exchange Future | 0.61800 | 0.62000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/11/2010 | £ / R On 13-June-11 | 11.80 | C | Foreign Exchange Future | 0.36700 | 0.38100 | 0 |
| 22/11/2010 | £ / R On 13-June-11 | 11.80 | P | Foreign Exchange Future | 0.69800 | 0.69700 | 0 |
| 22/11/2010 | £ / R On 13-June-11 | 11.85 | C | Foreign Exchange Future | 0.35200 | 0.36600 | 0 |
| 22/11/2010 | £ / R On 13-June-11 | 11.85 | P | Foreign Exchange Future | 0.73300 | 0.73200 | 0 |
| 22/11/2010 | £ / R On 13-June-11 | 11.90 | C | Foreign Exchange Future | 0.33700 | 0.35000 | 0 |
| 22/11/2010 | £ / R On 13-June-11 | 11.90 | P | Foreign Exchange Future | 0.76800 | 0.76600 | 0 |
| 22/11/2010 | £ / R On 14-March-11 | 12.00 | C | Foreign Exchange Future | 0.14700 | 0.16000 | 150 |
| 22/11/2010 | £ / R On 14-March-11 | 12.00 | P | Foreign Exchange Future | 0.81100 | 0.81100 | 0 |
| 22/11/2010 | £ / R On 14-March-11 | 12.55 | C | Foreign Exchange Future | 0.07200 | 0.08000 | 870 |
| 22/11/2010 | £ / R On 14-March-11 | 12.55 | P | Foreign Exchange Future | 1.28600 | 1.28100 | 0 |
| 22/11/2010 | ¥ / R On 14-March-11 | | | Foreign Exchange Future | 0.08530 | 0.08540 | 0 |
| 22/11/2010 | ¥ / R On 13-December-10 | 0.08 | C | Foreign Exchange Future | 0.00812 | 0.00833 | 0 |
| 22/11/2010 | ¥ / R On 13-December-10 | 0.08 | P | Foreign Exchange Future | 0.00002 | 0.00003 | 0 |
| 22/11/2010 | ¥ / R On 14-March-11 | 0.08 | C | Foreign Exchange Future | 0.00890 | 0.00901 | 0 |
| 22/11/2010 | ¥ / R On 14-March-11 | 0.08 | P | Foreign Exchange Future | 0.00060 | 0.00061 | 0 |
| 22/11/2010 | ¥ / R On 13-December-10 | 0.09 | C | Foreign Exchange Future | 0.00090 | 0.00105 | 0 |
| 22/11/2010 | ¥ / R On 13-December-10 | 0.09 | P | Foreign Exchange Future | 0.00280 | 0.00275 | 0 |
| 22/11/2010 | ¥ / R On 14-March-11 | 0.09 | C | Foreign Exchange Future | 0.00304 | 0.00313 | 0 |
| 22/11/2010 | ¥ / R On 14-March-11 | 0.09 | P | Foreign Exchange Future | 0.00474 | 0.00473 | 0 |
| 22/11/2010 | ¥ / R On 13-December-10 | 0.10 | C | Foreign Exchange Future | 0.00003 | 0.00005 | 0 |
| 22/11/2010 | ¥ / R On 13-December-10 | 0.10 | P | Foreign Exchange Future | 0.01193 | 0.01175 | 0 |
| 22/11/2010 | ¥ / R On 14-March-11 | 0.10 | C | Foreign Exchange Future | 0.00098 | 0.00102 | 0 |
| 22/11/2010 | ¥ / R On 14-March-11 | 0.10 | P | Foreign Exchange Future | 0.01268 | 0.01262 | 0 |
| 22/11/2010 | € / R On 13-June-11 | | | Foreign Exchange Future | 9.80430 | 9.82160 | 5,820 |
| 22/11/2010 | € / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 1.72700 | 1.75500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 1.67700 | 1.70500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 7.95 | C | Foreign Exchange Future | 1.62700 | 1.65500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 7.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 8.00 | C | Foreign Exchange Future | 1.57700 | 1.60500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 8.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 8.10 | C | Foreign Exchange Future | 1.47700 | 1.50500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 8.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 1.37700 | 1.40500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 1.32700 | 1.35500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 8.40 | C | Foreign Exchange Future | 1.17700 | 1.20500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 8.40 | 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 |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/11/2010 | € / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 1.02800 | 1.05500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 8.85 | C | Foreign Exchange Future | 0.72900 | 0.75700 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 8.85 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 8.90 | C | Foreign Exchange Future | 0.68000 | 0.70800 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 8.90 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 8.95 | C | Foreign Exchange Future | 0.63100 | 0.65900 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 8.95 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 9.00 | C | Foreign Exchange Future | 0.58200 | 0.61100 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 9.00 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 0.48600 | 0.51500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 9.20 | C | Foreign Exchange Future | 0.39300 | 0.42200 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 9.20 | P | Foreign Exchange Future | 0.01600 | 0.01700 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 9.25 | C | Foreign Exchange Future | 0.34700 | 0.37700 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 9.25 | P | Foreign Exchange Future | 0.02000 | 0.02200 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 9.30 | C | Foreign Exchange Future | 0.30400 | 0.33300 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 9.30 | P | Foreign Exchange Future | 0.02700 | 0.02800 | 1,125 |
| 22/11/2010 | € / R On 13-December-10 | 9.40 | C | Foreign Exchange Future | 0.22100 | 0.25000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 9.40 | P | Foreign Exchange Future | 0.04400 | 0.04500 | 0 |
| 22/11/2010 | € / R On 14-March-11 | 9.50 | C | Foreign Exchange Future | 0.37300 | 0.39200 | 10,429 |
| 22/11/2010 | € / R On 14-March-11 | 9.50 | P | Foreign Exchange Future | 0.18000 | 0.18200 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.11700 | 0.14300 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 0.09000 | 0.08800 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 9.60 | C | Foreign Exchange Future | 0.08900 | 0.11400 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 9.60 | P | Foreign Exchange Future | 0.11200 | 0.10900 | 750 |
| 22/11/2010 | € / R On 13-June-11 | 9.75 | C | Foreign Exchange Future | 0.40200 | 0.42000 | 0 |
| 22/11/2010 | € / R On 13-June-11 | 9.75 | P | Foreign Exchange Future | 0.34800 | 0.34800 | 0 |
| 22/11/2010 | € / R On 13-June-11 | 9.80 | C | Foreign Exchange Future | 0.37700 | 0.39500 | 0 |
| 22/11/2010 | € / R On 13-June-11 | 9.80 | P | Foreign Exchange Future | 0.37300 | 0.37300 | 0 |
| 22/11/2010 | € / R On 13-June-11 | 9.85 | C | Foreign Exchange Future | 0.35700 | 0.37500 | 0 |
| 22/11/2010 | € / R On 13-June-11 | 9.85 | P | Foreign Exchange Future | 0.40300 | 0.40300 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.02100 | 0.03300 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 0.34400 | 0.32800 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.01700 | 0.02600 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 0.39000 | 0.37100 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.01300 | 0.02100 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 0.43600 | 0.41600 | 0 |
| 22/11/2010 | € / R On 14-March-11 | 10.10 | C | Foreign Exchange Future | 0.13700 | 0.15300 | 100 |
| 22/11/2010 | € / R On 14-March-11 | 10.10 | P | Foreign Exchange Future | 0.54400 | 0.54300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/11/2010 | € / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.00500 | 0.00900 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 0.62800 | 0.60400 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.00400 | 0.00700 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 0.67700 | 0.65200 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 10.30 | C | Foreign Exchange Future | 0.00300 | 0.00600 | 60 |
| 22/11/2010 | € / R On 13-December-10 | 10.30 | P | Foreign Exchange Future | 0.72600 | 0.70100 | 0 |
| 22/11/2010 | € / R On 14-March-11 | 10.40 | C | Foreign Exchange Future | 0.08500 | 0.09700 | 14,937 |
| 22/11/2010 | € / R On 14-March-11 | 10.40 | P | Foreign Exchange Future | 0.79200 | 0.78700 | 0 |
| 22/11/2010 | € / R On 14-March-11 | 10.50 | C | Foreign Exchange Future | 0.07200 | 0.08400 | 4,508 |
| 22/11/2010 | € / R On 14-March-11 | 10.50 | P | Foreign Exchange Future | 0.87900 | 0.87400 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 10.55 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 10.55 | P | Foreign Exchange Future | 0.97400 | 0.94700 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 10.85 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 10.85 | P | Foreign Exchange Future | 1.27300 | 1.24600 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 10.90 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 10.90 | P | Foreign Exchange Future | 1.32300 | 1.29600 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 10.95 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 10.95 | P | Foreign Exchange Future | 1.37300 | 1.34600 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 11.00 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 11.00 | P | Foreign Exchange Future | 1.42300 | 1.39600 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 11.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 11.10 | P | Foreign Exchange Future | 1.52300 | 1.49500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 11.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 11.20 | P | Foreign Exchange Future | 1.62300 | 1.59500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 11.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 11.25 | P | Foreign Exchange Future | 1.67300 | 1.64500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 11.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 11.40 | P | Foreign Exchange Future | 1.82300 | 1.79500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 11.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 11.55 | P | Foreign Exchange Future | 1.97300 | 1.94500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 2.27300 | 2.24500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 2.32300 | 2.29500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 2.37300 | 2.34500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 2.42300 | 2.39500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 2.47300 | 2.44500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/11/2010 | € / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 2.52300 | 2.49500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 2.62300 | 2.59500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 2.67300 | 2.64500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 2.82300 | 2.79500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 12.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 12.55 | P | Foreign Exchange Future | 2.97300 | 2.94500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 12.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 12.85 | P | Foreign Exchange Future | 3.27300 | 3.24500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 12.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 12.95 | P | Foreign Exchange Future | 3.37300 | 3.34500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 4.27300 | 4.24500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 4.32300 | 4.29500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 4.37300 | 4.34500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 4.42300 | 4.39500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 4.52300 | 4.49500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 4.62300 | 4.59500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 4.67300 | 4.64500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 4.82300 | 4.79500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 14.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 14.55 | P | Foreign Exchange Future | 4.97300 | 4.94500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 14.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 14.85 | P | Foreign Exchange Future | 5.27300 | 5.24500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 14.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 14.95 | P | Foreign Exchange Future | 5.37300 | 5.34500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 6.27300 | 6.24500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 6.32300 | 6.29500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/11/2010 | € / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 6.37300 | 6.34500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 6.42300 | 6.39500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 6.52300 | 6.49500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 6.62300 | 6.59500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 6.67300 | 6.64500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 6.82300 | 6.79500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 16.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 16.55 | P | Foreign Exchange Future | 6.97300 | 6.94500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 16.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 16.85 | P | Foreign Exchange Future | 7.27300 | 7.24500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 16.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 16.95 | P | Foreign Exchange Future | 7.37300 | 7.34500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 17.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 17.85 | P | Foreign Exchange Future | 8.27300 | 8.24500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 17.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 17.90 | P | Foreign Exchange Future | 8.32300 | 8.29500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 17.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 17.95 | P | Foreign Exchange Future | 8.37300 | 8.34500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 18.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 18.00 | P | Foreign Exchange Future | 8.42300 | 8.39500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 18.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 18.10 | P | Foreign Exchange Future | 8.52300 | 8.49500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 18.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 18.20 | P | Foreign Exchange Future | 8.62300 | 8.59500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 18.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 18.25 | P | Foreign Exchange Future | 8.67300 | 8.64500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 18.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 18.40 | P | Foreign Exchange Future | 8.82300 | 8.79500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 18.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 18.55 | P | Foreign Exchange Future | 8.97300 | 8.94500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 18.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 18.85 | P | Foreign Exchange Future | 9.27300 | 9.24500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 18.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 18.95 | P | Foreign Exchange Future | 9.37300 | 9.34500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/11/2010 | € / R On 13-December-10 | 19.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 19.85 | P | Foreign Exchange Future | 10.27300 | 10.24500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 19.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 19.90 | P | Foreign Exchange Future | 10.32300 | 10.29500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 19.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 19.95 | P | Foreign Exchange Future | 10.37300 | 10.34500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 20.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 20.00 | P | Foreign Exchange Future | 10.42300 | 10.39500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 20.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 20.10 | P | Foreign Exchange Future | 10.52300 | 10.49500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 20.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 20.20 | P | Foreign Exchange Future | 10.62300 | 10.59500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 20.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 20.25 | P | Foreign Exchange Future | 10.67300 | 10.64500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 20.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 20.40 | P | Foreign Exchange Future | 10.82300 | 10.79500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 20.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 20.55 | P | Foreign Exchange Future | 10.97300 | 10.94500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 20.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 20.85 | P | Foreign Exchange Future | 11.27300 | 11.24500 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 20.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | € / R On 13-December-10 | 20.95 | P | Foreign Exchange Future | 11.37300 | 11.34500 | 0 |
| 22/11/2010 | AU\$ / R On 14-December-15 | | | Foreign Exchange Future | 7.46760 | 7.42930 | 0 |
| 22/11/2010 | AU\$ / R On 19-September-11 | 6.60 | C | Foreign Exchange Future | 0.50100 | 0.47500 | 0 |
| 22/11/2010 | AU\$ / R On 19-September-11 | 6.60 | P | Foreign Exchange Future | 0.15700 | 0.16600 | 0 |
| 22/11/2010 | AU\$ / R On 19-September-11 | 6.65 | C | Foreign Exchange Future | 0.46500 | 0.43900 | 0 |
| 22/11/2010 | AU\$ / R On 19-September-11 | 6.65 | P | Foreign Exchange Future | 0.17100 | 0.18000 | 0 |
| 22/11/2010 | AU\$ / R On 19-September-11 | 6.70 | C | Foreign Exchange Future | 0.43000 | 0.40500 | 0 |
| 22/11/2010 | AU\$ / R On 19-September-11 | 6.70 | P | Foreign Exchange Future | 0.18600 | 0.19600 | 0 |
| 22/11/2010 | AU\$ / R On 14-March-11 | 6.75 | C | Foreign Exchange Future | 0.28200 | 0.25800 | 0 |
| 22/11/2010 | AU\$ / R On 14-March-11 | 6.75 | P | Foreign Exchange Future | 0.09800 | 0.11400 | 0 |
| 22/11/2010 | AU\$ / R On 13-December-10 | 6.90 | C | Foreign Exchange Future | 0.08500 | 0.07200 | 0 |
| 22/11/2010 | AU\$ / R On 13-December-10 | 6.90 | P | Foreign Exchange Future | 0.05700 | 0.07800 | 0 |
| 22/11/2010 | AU\$ / R On 13-December-10 | 6.95 | C | Foreign Exchange Future | 0.06200 | 0.05300 | 200 |
| 22/11/2010 | AU\$ / R On 13-December-10 | 6.95 | P | Foreign Exchange Future | 0.08400 | 0.10900 | 0 |
| 22/11/2010 | AU\$ / R On 14-December-15 | 7.25 | C | Foreign Exchange Future | 0.94800 | 0.92700 | 0 |
| 22/11/2010 | AU\$ / R On 14-December-15 | 7.25 | P | Foreign Exchange Future | 0.73000 | 0.74800 | 0 |
| 22/11/2010 | AU\$ / R On 14-December-15 | 7.30 | C | Foreign Exchange Future | 0.92600 | 0.90600 | 0 |
| 22/11/2010 | AU\$ / R On 14-December-15 | 7.30 | P | Foreign Exchange Future | 0.75800 | 0.77700 | 0 |
| 22/11/2010 | AU\$ / R On 14-December-15 | 7.35 | C | Foreign Exchange Future | 0.90500 | 0.88500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 22/11/2010 | AU\$ / R On 14-December-15 | 7.35 | P | Foreign Exchange Future | 0.78700 | 0.80600 | 0 |
| 22/11/2010 | CAD/ R On 14-March-11 | | | Foreign Exchange Future | 6.97870 | 6.95290 | 0 |
| 22/11/2010 | CAD/ R On 14-March-11 | 7.00 | C | Foreign Exchange Future | 0.16000 | 0.15400 | 0 |
| 22/11/2010 | CAD/ R On 14-March-11 | 7.00 | P | Foreign Exchange Future | 0.18100 | 0.20100 | 0 |
| 22/11/2010 | CAD/ R On 14-March-11 | 7.05 | C | Foreign Exchange Future | 0.14000 | 0.13600 | 0 |
| 22/11/2010 | CAD/ R On 14-March-11 | 7.05 | P | Foreign Exchange Future | 0.21100 | 0.23300 | 0 |
| 22/11/2010 | CAD/ R On 14-March-11 | 7.10 | C | Foreign Exchange Future | 0.12300 | 0.11900 | 0 |
| 22/11/2010 | CAD/ R On 14-March-11 | 7.10 | P | Foreign Exchange Future | 0.24400 | 0.26600 | 0 |
| 22/11/2010 | CAD/ R On 13-December-10 | 7.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | CAD/ R On 13-December-10 | 7.65 | P | Foreign Exchange Future | 0.74700 | 0.76500 | 0 |
| 22/11/2010 | CAD/ R On 13-December-10 | 7.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | CAD/ R On 13-December-10 | 7.70 | P | Foreign Exchange Future | 0.79700 | 0.81500 | 0 |
| 22/11/2010 | CAD/ R On 13-December-10 | 7.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | CAD/ R On 13-December-10 | 7.75 | P | Foreign Exchange Future | 0.84700 | 0.86500 | 0 |
| 22/11/2010 | CHF / R On 14-March-11 | | | Foreign Exchange Future | 7.18750 | 7.13230 | 0 |
| 22/11/2010 | CHF / R On 13-December-10 | 7.00 | C | Foreign Exchange Future | 0.15100 | 0.12600 | 0 |
| 22/11/2010 | CHF / R On 13-December-10 | 7.00 | P | Foreign Exchange Future | 0.06300 | 0.08500 | 0 |
| 22/11/2010 | CHF / R On 13-December-10 | 7.05 | C | Foreign Exchange Future | 0.11900 | 0.09800 | 0 |
| 22/11/2010 | CHF / R On 13-December-10 | 7.05 | P | Foreign Exchange Future | 0.08100 | 0.10700 | 0 |
| 22/11/2010 | CHF / R On 13-December-10 | 7.10 | C | Foreign Exchange Future | 0.09100 | 0.07800 | 0 |
| 22/11/2010 | CHF / R On 13-December-10 | 7.10 | P | Foreign Exchange Future | 0.10300 | 0.13700 | 0 |
| 22/11/2010 | CHF / R On 14-March-11 | 7.20 | C | Foreign Exchange Future | 0.23000 | 0.20800 | 0 |
| 22/11/2010 | CHF / R On 14-March-11 | 7.20 | P | Foreign Exchange Future | 0.24300 | 0.27600 | 0 |
| 22/11/2010 | CHF / R On 14-March-11 | 7.25 | C | Foreign Exchange Future | 0.20900 | 0.18900 | 0 |
| 22/11/2010 | CHF / R On 14-March-11 | 7.25 | P | Foreign Exchange Future | 0.27200 | 0.30700 | 0 |
| 22/11/2010 | CHF / R On 14-March-11 | 7.30 | C | Foreign Exchange Future | 0.19000 | 0.17200 | 0 |
| 22/11/2010 | CHF / R On 14-March-11 | 7.30 | P | Foreign Exchange Future | 0.30300 | 0.34000 | 0 |
| 22/11/2010 | RAIN On 14-March-11 | | | Foreign Exchange Future | 14,004.31000 | 14,031.00000 | 0 |
| 22/11/2010 | RAIN On 13-December-10 | 13499.99 | C | Foreign Exchange Future | 319.40000 | 359.70000 | 0 |
| 22/11/2010 | RAIN On 13-December-10 | 13499.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | RAIN On 13-December-10 | 13500.00 | C | Foreign Exchange Future | 319.40000 | 359.70000 | 0 |
| 22/11/2010 | RAIN On 13-December-10 | 13500.00 | P | Foreign Exchange Future | 0.00000 | 0.10000 | 0 |
| 22/11/2010 | RAIN On 13-December-10 | 13500.01 | C | Foreign Exchange Future | 319.40000 | 359.60000 | 0 |
| 22/11/2010 | RAIN On 13-December-10 | 13500.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 22/11/2010 | RAIN On 14-March-11 | 13599.99 | C | Foreign Exchange Future | 404.50000 | 431.10000 | 0 |
| 22/11/2010 | RAIN On 14-March-11 | 13599.99 | P | Foreign Exchange Future | 0.20000 | 0.10000 | 0 |
| 22/11/2010 | RAIN On 14-March-11 | 13600.00 | C | Foreign Exchange Future | 404.50000 | 431.10000 | 0 |
| 22/11/2010 | RAIN On 14-March-11 | 13600.00 | P | Foreign Exchange Future | 0.20000 | 0.10000 | 0 |
| 22/11/2010 | RAIN On 14-March-11 | 13600.01 | C | Foreign Exchange Future | 404.50000 | 431.10000 | 0 |
| 22/11/2010 | RAIN On 14-March-11 | 13600.01 | P | Foreign Exchange Future | 0.20000 | 0.10000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/11/2010 | YUAN/R On 14-March-11 | | | Foreign Exchange Future | 1.07230 | 1.07520 | 0 |
| 22/11/2010 | YUAN/R On 13-December-10 | 0.95 | C | Foreign Exchange Future | 0.10600 | 0.10960 | 0 |
| 22/11/2010 | YUAN/R On 13-December-10 | 0.95 | P | Foreign Exchange Future | 0.00020 | 0.00020 | 0 |
| 22/11/2010 | YUAN/R On 14-March-11 | 1.00 | C | Foreign Exchange Future | 0.08040 | 0.08300 | 0 |
| 22/11/2010 | YUAN/R On 14-March-11 | 1.00 | P | Foreign Exchange Future | 0.00810 | 0.00780 | 0 |
| 22/11/2010 | YUAN/R On 14-March-11 | 1.05 | C | Foreign Exchange Future | 0.04520 | 0.04740 | 0 |
| 22/11/2010 | YUAN/R On 14-March-11 | 1.05 | P | Foreign Exchange Future | 0.02290 | 0.02220 | 0 |
| 22/11/2010 | YUAN/R On 14-March-11 | 1.10 | C | Foreign Exchange Future | 0.02380 | 0.02550 | 0 |
| 22/11/2010 | YUAN/R On 14-March-11 | 1.10 | P | Foreign Exchange Future | 0.05150 | 0.05030 | 0 |
| 23/11/2010 | \$ / R On 14-December-15 | | | Foreign Exchange Future | 9.40730 | 9.31910 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 3.05 | C | Foreign Exchange Future | 4.05100 | 3.96300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 3.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 3.85 | C | Foreign Exchange Future | 3.25100 | 3.16300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 3.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 3.90 | C | Foreign Exchange Future | 3.20100 | 3.11300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 3.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 3.95 | C | Foreign Exchange Future | 3.15100 | 3.06300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 3.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.00 | C | Foreign Exchange Future | 3.10100 | 3.01300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.05 | C | Foreign Exchange Future | 3.05100 | 2.96300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.10 | C | Foreign Exchange Future | 3.00100 | 2.91300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.15 | C | Foreign Exchange Future | 2.95100 | 2.86300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.20 | C | Foreign Exchange Future | 2.90100 | 2.81300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.25 | C | Foreign Exchange Future | 2.85100 | 2.76300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.30 | C | Foreign Exchange Future | 2.80100 | 2.71300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.35 | C | Foreign Exchange Future | 2.75100 | 2.66300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.40 | C | Foreign Exchange Future | 2.70100 | 2.61300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.45 | C | Foreign Exchange Future | 2.65100 | 2.56300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.50 | C | Foreign Exchange Future | 2.60100 | 2.51300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.50 | 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 |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 23/11/2010 | \$ / R On 13-December-10 | 4.85 | C | Foreign Exchange Future | 2.25100 | 2.16300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.90 | C | Foreign Exchange Future | 2.20100 | 2.11300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.95 | C | Foreign Exchange Future | 2.15100 | 2.06300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 4.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.00 | C | Foreign Exchange Future | 2.10100 | 2.01300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.05 | C | Foreign Exchange Future | 2.05100 | 1.96300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.10 | C | Foreign Exchange Future | 2.00100 | 1.91300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.15 | C | Foreign Exchange Future | 1.95100 | 1.86300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.20 | C | Foreign Exchange Future | 1.90100 | 1.81300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.25 | C | Foreign Exchange Future | 1.85100 | 1.76300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.30 | C | Foreign Exchange Future | 1.80100 | 1.71300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.35 | C | Foreign Exchange Future | 1.75100 | 1.66300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.40 | C | Foreign Exchange Future | 1.70100 | 1.61300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.45 | C | Foreign Exchange Future | 1.65100 | 1.56300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.50 | C | Foreign Exchange Future | 1.60100 | 1.51300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.85 | C | Foreign Exchange Future | 1.25100 | 1.16300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.90 | C | Foreign Exchange Future | 1.20100 | 1.11300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.95 | C | Foreign Exchange Future | 1.15100 | 1.06300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 5.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.00 | C | Foreign Exchange Future | 1.10100 | 1.01300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.05 | C | Foreign Exchange Future | 1.05100 | 0.96300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.10 | C | Foreign Exchange Future | 1.00100 | 0.91300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.10 | 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 |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 23/11/2010 | \$ / R On 13-December-10 | 6.15 | C | Foreign Exchange Future | 0.95100 | 0.86300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.20 | C | Foreign Exchange Future | 0.90100 | 0.81300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.25 | C | Foreign Exchange Future | 0.85100 | 0.76400 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.25 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.30 | C | Foreign Exchange Future | 0.80100 | 0.71400 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.30 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.35 | C | Foreign Exchange Future | 0.75100 | 0.66400 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.35 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.40 | C | Foreign Exchange Future | 0.70100 | 0.61500 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.40 | P | Foreign Exchange Future | 0.00000 | 0.00200 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.45 | C | Foreign Exchange Future | 0.65200 | 0.56500 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.45 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.50 | C | Foreign Exchange Future | 0.60200 | 0.51700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.50 | P | Foreign Exchange Future | 0.00100 | 0.00400 | 0 |
| 23/11/2010 | \$ / R On 13-June-11 | 6.70 | C | Foreign Exchange Future | 0.68700 | 0.61800 | 0 |
| 23/11/2010 | \$ / R On 13-June-11 | 6.70 | P | Foreign Exchange Future | 0.10200 | 0.12200 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.85 | C | Foreign Exchange Future | 0.27300 | 0.20000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.85 | P | Foreign Exchange Future | 0.02200 | 0.03700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.90 | C | Foreign Exchange Future | 0.23100 | 0.16300 | 30,000 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.90 | P | Foreign Exchange Future | 0.03000 | 0.05000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.95 | C | Foreign Exchange Future | 0.19200 | 0.12900 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 6.95 | P | Foreign Exchange Future | 0.04100 | 0.06600 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 7.00 | C | Foreign Exchange Future | 0.15500 | 0.09900 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 7.00 | P | Foreign Exchange Future | 0.05400 | 0.08600 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 7.05 | C | Foreign Exchange Future | 0.12300 | 0.07800 | 7,034 |
| 23/11/2010 | \$ / R On 13-December-10 | 7.05 | P | Foreign Exchange Future | 0.07200 | 0.11500 | 0 |
| 23/11/2010 | \$ / R On 14-March-11 | 7.10 | C | Foreign Exchange Future | 0.28500 | 0.23300 | 4,780 |
| 23/11/2010 | \$ / R On 14-March-11 | 7.10 | P | Foreign Exchange Future | 0.18900 | 0.22700 | 0 |
| 23/11/2010 | \$ / R On 14-March-11 | 7.15 | C | Foreign Exchange Future | 0.25800 | 0.21300 | 500 |
| 23/11/2010 | \$ / R On 14-March-11 | 7.15 | P | Foreign Exchange Future | 0.21200 | 0.25700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 7.20 | C | Foreign Exchange Future | 0.05700 | 0.03600 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 7.20 | P | Foreign Exchange Future | 0.15600 | 0.22300 | 3,500 |
| 23/11/2010 | \$ / R On 14-March-11 | 7.25 | C | Foreign Exchange Future | 0.21200 | 0.17800 | 7,500 |
| 23/11/2010 | \$ / R On 14-March-11 | 7.25 | P | Foreign Exchange Future | 0.26600 | 0.32200 | 0 |
| 23/11/2010 | \$ / R On 14-March-11 | 7.30 | C | Foreign Exchange Future | 0.19400 | 0.16200 | 33,350 |
| 23/11/2010 | \$ / R On 14-March-11 | 7.30 | P | Foreign Exchange Future | 0.29800 | 0.35600 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 7.35 | C | Foreign Exchange Future | 0.02600 | 0.01600 | 2,040 |
| 23/11/2010 | \$ / R On 13-December-10 | 7.35 | P | Foreign Exchange Future | 0.27500 | 0.35300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 23/11/2010 | \$ / R On 13-June-11 | 7.40 | C | Foreign Exchange Future | 0.28100 | 0.24900 | 0 |
| 23/11/2010 | \$ / R On 13-June-11 | 7.40 | P | Foreign Exchange Future | 0.39600 | 0.45300 | 0 |
| 23/11/2010 | \$ / R On 13-June-11 | 7.45 | C | Foreign Exchange Future | 0.26400 | 0.23400 | 0 |
| 23/11/2010 | \$ / R On 13-June-11 | 7.45 | P | Foreign Exchange Future | 0.42900 | 0.48800 | 0 |
| 23/11/2010 | \$ / R On 13-June-11 | 7.50 | C | Foreign Exchange Future | 0.24900 | 0.22000 | 300 |
| 23/11/2010 | \$ / R On 13-June-11 | 7.50 | P | Foreign Exchange Future | 0.46400 | 0.52400 | 0 |
| 23/11/2010 | \$ / R On 14-March-11 | 7.55 | C | Foreign Exchange Future | 0.12500 | 0.10400 | 871 |
| 23/11/2010 | \$ / R On 14-March-11 | 7.55 | P | Foreign Exchange Future | 0.47900 | 0.54800 | 0 |
| 23/11/2010 | \$ / R On 14-March-11 | 7.60 | C | Foreign Exchange Future | 0.11400 | 0.09500 | 500 |
| 23/11/2010 | \$ / R On 14-March-11 | 7.60 | P | Foreign Exchange Future | 0.51800 | 0.58900 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 7.70 | C | Foreign Exchange Future | 0.00400 | 0.00200 | 1,000 |
| 23/11/2010 | \$ / R On 13-December-10 | 7.70 | P | Foreign Exchange Future | 0.60300 | 0.68900 | 500 |
| 23/11/2010 | \$ / R On 13-December-10 | 7.80 | C | Foreign Exchange Future | 0.00200 | 0.00100 | 2,423 |
| 23/11/2010 | \$ / R On 13-December-10 | 7.80 | P | Foreign Exchange Future | 0.70100 | 0.78800 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 0.00200 | 0.00100 | 14,644 |
| 23/11/2010 | \$ / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.75100 | 0.83800 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 30,000 |
| 23/11/2010 | \$ / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.80000 | 0.88800 | 0 |
| 23/11/2010 | \$ / R On 14-March-11 | 7.95 | C | Foreign Exchange Future | 0.06300 | 0.05300 | 0 |
| 23/11/2010 | \$ / R On 14-March-11 | 7.95 | P | Foreign Exchange Future | 0.81700 | 0.89700 | 0 |
| 23/11/2010 | \$ / R On 19-September-11 | 8.00 | C | Foreign Exchange Future | 0.22500 | 0.20500 | 0 |
| 23/11/2010 | \$ / R On 19-September-11 | 8.00 | P | Foreign Exchange Future | 0.84200 | 0.91100 | 0 |
| 23/11/2010 | \$ / R On 19-September-11 | 8.05 | C | Foreign Exchange Future | 0.21500 | 0.19700 | 0 |
| 23/11/2010 | \$ / R On 19-September-11 | 8.05 | P | Foreign Exchange Future | 0.88200 | 0.95300 | 0 |
| 23/11/2010 | \$ / R On 19-September-11 | 8.10 | C | Foreign Exchange Future | 0.20600 | 0.18800 | 0 |
| 23/11/2010 | \$ / R On 19-September-11 | 8.10 | P | Foreign Exchange Future | 0.92300 | 0.99400 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 8.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,400 |
| 23/11/2010 | \$ / R On 13-December-10 | 8.15 | P | Foreign Exchange Future | 1.04900 | 1.13700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 1.09900 | 1.18700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,000 |
| 23/11/2010 | \$ / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 1.14900 | 1.23700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 8.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 8.30 | P | Foreign Exchange Future | 1.19900 | 1.28700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 8.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 8.35 | P | Foreign Exchange Future | 1.24900 | 1.33700 | 0 |
| 23/11/2010 | \$ / R On 14-March-11 | 8.40 | C | Foreign Exchange Future | 0.03200 | 0.02700 | 3,000 |
| 23/11/2010 | \$ / R On 14-March-11 | 8.40 | P | Foreign Exchange Future | 1.23600 | 1.32100 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 8.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 8.45 | P | Foreign Exchange Future | 1.34900 | 1.43700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 23/11/2010 | \$ / R On 14-March-11 | 8.50 | C | Foreign Exchange Future | 0.02800 | 0.02400 | 30,000 |
| 23/11/2010 | \$ / R On 14-March-11 | 8.50 | P | Foreign Exchange Future | 1.33200 | 1.41800 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 1.44900 | 1.53700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 8.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 3,185 |
| 23/11/2010 | \$ / R On 13-December-10 | 8.60 | P | Foreign Exchange Future | 1.49900 | 1.58700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 8.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 15,000 |
| 23/11/2010 | \$ / R On 13-December-10 | 8.80 | P | Foreign Exchange Future | 1.69900 | 1.78700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 8.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 23/11/2010 | \$ / R On 13-December-10 | 8.90 | P | Foreign Exchange Future | 1.79900 | 1.88700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 9.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 20,000 |
| 23/11/2010 | \$ / R On 13-December-10 | 9.00 | P | Foreign Exchange Future | 1.89900 | 1.98700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 9.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 9.05 | P | Foreign Exchange Future | 1.94900 | 2.03700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 500 |
| 23/11/2010 | \$ / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 1.99900 | 2.08700 | 0 |
| 23/11/2010 | \$ / R On 14-December-15 | 9.15 | C | Foreign Exchange Future | 1.71400 | 1.66800 | 0 |
| 23/11/2010 | \$ / R On 14-December-15 | 9.15 | P | Foreign Exchange Future | 1.45700 | 1.49900 | 0 |
| 23/11/2010 | \$ / R On 14-December-15 | 9.20 | C | Foreign Exchange Future | 1.69600 | 1.64900 | 0 |
| 23/11/2010 | \$ / R On 14-December-15 | 9.20 | P | Foreign Exchange Future | 1.48900 | 1.53000 | 0 |
| 23/11/2010 | \$ / R On 14-December-15 | 9.25 | C | Foreign Exchange Future | 1.67800 | 1.63200 | 0 |
| 23/11/2010 | \$ / R On 14-December-15 | 9.25 | P | Foreign Exchange Future | 1.52100 | 1.56300 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 9.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 9.50 | P | Foreign Exchange Future | 2.39900 | 2.48700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 2.44900 | 2.53700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 9.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 9.85 | P | Foreign Exchange Future | 2.74900 | 2.83700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 2.79900 | 2.88700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 2.84900 | 2.93700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 300 |
| 23/11/2010 | \$ / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 2.89900 | 2.98700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 10.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 10.05 | P | Foreign Exchange Future | 2.94900 | 3.03700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 10.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 10.10 | P | Foreign Exchange Future | 2.99900 | 3.08700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 10.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 10.15 | P | Foreign Exchange Future | 3.04900 | 3.13700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 23/11/2010 | \$ / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 3.09900 | 3.18700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 3.14900 | 3.23700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 10.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 10.30 | P | Foreign Exchange Future | 3.19900 | 3.28700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 10.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 10.35 | P | Foreign Exchange Future | 3.24900 | 3.33700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 10.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 10.40 | P | Foreign Exchange Future | 3.29900 | 3.38700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 10.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 10.45 | P | Foreign Exchange Future | 3.34900 | 3.43700 | 0 |
| 23/11/2010 | \$ / R On 14-March-11 | 10.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 30,000 |
| 23/11/2010 | \$ / R On 14-March-11 | 10.50 | P | Foreign Exchange Future | 3.30500 | 3.39500 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 11.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 11.05 | P | Foreign Exchange Future | 3.94900 | 4.03700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 4.74900 | 4.83700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 4.79900 | 4.88700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 4.84900 | 4.93700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 4.89900 | 4.98700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 4.94900 | 5.03700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 4.99900 | 5.08700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 12.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 12.15 | P | Foreign Exchange Future | 5.04900 | 5.13700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 5.09900 | 5.18700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 5.14900 | 5.23700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 12.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 12.30 | P | Foreign Exchange Future | 5.19900 | 5.28700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 12.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 12.35 | P | Foreign Exchange Future | 5.24900 | 5.33700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 5.29900 | 5.38700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 23/11/2010 | \$ / R On 13-December-10 | 12.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 12.45 | P | Foreign Exchange Future | 5.34900 | 5.43700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 12.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 12.50 | P | Foreign Exchange Future | 5.39900 | 5.48700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 13.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 13.05 | P | Foreign Exchange Future | 5.94900 | 6.03700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 6.74900 | 6.83700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 6.79900 | 6.88700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 6.84900 | 6.93700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 6.89900 | 6.98700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 14.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 14.05 | P | Foreign Exchange Future | 6.94900 | 7.03700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 6.99900 | 7.08700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 14.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 14.15 | P | Foreign Exchange Future | 7.04900 | 7.13700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 7.09900 | 7.18700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 7.14900 | 7.23700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 14.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 14.30 | P | Foreign Exchange Future | 7.19900 | 7.28700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 14.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 14.35 | P | Foreign Exchange Future | 7.24900 | 7.33700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 7.29900 | 7.38700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 14.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 14.45 | P | Foreign Exchange Future | 7.34900 | 7.43700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 14.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 14.50 | P | Foreign Exchange Future | 7.39900 | 7.48700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 15.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 15.05 | P | Foreign Exchange Future | 7.94900 | 8.03700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 8.74900 | 8.83700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 8.79900 | 8.88700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 23/11/2010 | \$ / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 8.84900 | 8.93700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 8.89900 | 8.98700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 16.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 16.05 | P | Foreign Exchange Future | 8.94900 | 9.03700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 8.99900 | 9.08700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 16.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 16.15 | P | Foreign Exchange Future | 9.04900 | 9.13700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 9.09900 | 9.18700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 9.14900 | 9.23700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 16.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 16.30 | P | Foreign Exchange Future | 9.19900 | 9.28700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 16.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 16.35 | P | Foreign Exchange Future | 9.24900 | 9.33700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 9.29900 | 9.38700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 16.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 16.45 | P | Foreign Exchange Future | 9.34900 | 9.43700 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 16.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | \$ / R On 13-December-10 | 16.50 | P | Foreign Exchange Future | 9.39900 | 9.48700 | 0 |
| 23/11/2010 | \$ / R MAXI On 14-March-11 | | | Foreign Exchange Future | 7.19580 | 7.10600 | 20 |
| 23/11/2010 | \$ / R MAXI On 14-March-11 | 6.95 | C | Foreign Exchange Future | 0.37674 | 0.31519 | 0 |
| 23/11/2010 | \$ / R MAXI On 14-March-11 | 6.95 | P | Foreign Exchange Future | 0.13094 | 0.15919 | 0 |
| 23/11/2010 | \$ / R MAXI On 14-March-11 | 7.00 | C | Foreign Exchange Future | 0.34452 | 0.28600 | 0 |
| 23/11/2010 | \$ / R MAXI On 14-March-11 | 7.00 | P | Foreign Exchange Future | 0.14872 | 0.18000 | 0 |
| 23/11/2010 | \$ / R MAXI On 14-March-11 | 7.05 | C | Foreign Exchange Future | 0.31390 | 0.25853 | 0 |
| 23/11/2010 | \$ / R MAXI On 14-March-11 | 7.05 | P | Foreign Exchange Future | 0.16810 | 0.20253 | 0 |
| 23/11/2010 | £ / R On 13-June-11 | | | Foreign Exchange Future | 11.54540 | 11.46940 | 1,901 |
| 23/11/2010 | £ / R On 14-March-11 | 11.45 | C | Foreign Exchange Future | 0.32900 | 0.30000 | 870 |
| 23/11/2010 | £ / R On 14-March-11 | 11.45 | P | Foreign Exchange Future | 0.36500 | 0.41400 | 0 |
| 23/11/2010 | £ / R On 14-March-11 | 11.75 | C | Foreign Exchange Future | 0.22400 | 0.20400 | 0 |
| 23/11/2010 | £ / R On 14-March-11 | 11.75 | P | Foreign Exchange Future | 0.56000 | 0.61800 | 0 |
| 23/11/2010 | £ / R On 13-June-11 | 11.80 | C | Foreign Exchange Future | 0.39000 | 0.36700 | 0 |
| 23/11/2010 | £ / R On 13-June-11 | 11.80 | P | Foreign Exchange Future | 0.64500 | 0.69800 | 0 |
| 23/11/2010 | £ / R On 13-June-11 | 11.85 | C | Foreign Exchange Future | 0.37300 | 0.35200 | 0 |
| 23/11/2010 | £ / R On 13-June-11 | 11.85 | P | Foreign Exchange Future | 0.67800 | 0.73300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 23/11/2010 | £ / R On 13-June-11 | 11.90 | C | Foreign Exchange Future | 0.35800 | 0.33700 | 0 |
| 23/11/2010 | £ / R On 13-June-11 | 11.90 | P | Foreign Exchange Future | 0.71300 | 0.76800 | 0 |
| 23/11/2010 | £ / R On 14-March-11 | 12.00 | C | Foreign Exchange Future | 0.16200 | 0.14700 | 150 |
| 23/11/2010 | £ / R On 14-March-11 | 12.00 | P | Foreign Exchange Future | 0.74800 | 0.81100 | 0 |
| 23/11/2010 | £ / R On 14-March-11 | 12.55 | C | Foreign Exchange Future | 0.07900 | 0.07200 | 870 |
| 23/11/2010 | £ / R On 14-March-11 | 12.55 | P | Foreign Exchange Future | 1.21500 | 1.28600 | 0 |
| 23/11/2010 | ¥ / R On 14-March-11 | | | Foreign Exchange Future | 0.08700 | 0.08530 | 0 |
| 23/11/2010 | ¥ / R On 13-December-10 | 0.08 | C | Foreign Exchange Future | 0.00971 | 0.00812 | 0 |
| 23/11/2010 | ¥ / R On 13-December-10 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00002 | 0 |
| 23/11/2010 | ¥ / R On 14-March-11 | 0.08 | C | Foreign Exchange Future | 0.01039 | 0.00890 | 0 |
| 23/11/2010 | ¥ / R On 14-March-11 | 0.08 | P | Foreign Exchange Future | 0.00039 | 0.00060 | 0 |
| 23/11/2010 | ¥ / R On 13-December-10 | 0.09 | C | Foreign Exchange Future | 0.00146 | 0.00090 | 0 |
| 23/11/2010 | ¥ / R On 13-December-10 | 0.09 | P | Foreign Exchange Future | 0.00176 | 0.00280 | 0 |
| 23/11/2010 | ¥ / R On 14-March-11 | 0.09 | C | Foreign Exchange Future | 0.00376 | 0.00304 | 0 |
| 23/11/2010 | ¥ / R On 14-March-11 | 0.09 | P | Foreign Exchange Future | 0.00376 | 0.00474 | 0 |
| 23/11/2010 | ¥ / R On 13-December-10 | 0.10 | C | Foreign Exchange Future | 0.00005 | 0.00003 | 0 |
| 23/11/2010 | ¥ / R On 13-December-10 | 0.10 | P | Foreign Exchange Future | 0.01035 | 0.01193 | 0 |
| 23/11/2010 | ¥ / R On 14-March-11 | 0.10 | C | Foreign Exchange Future | 0.00122 | 0.00098 | 0 |
| 23/11/2010 | ¥ / R On 14-March-11 | 0.10 | P | Foreign Exchange Future | 0.01122 | 0.01268 | 0 |
| 23/11/2010 | € / R On 13-June-11 | | | Foreign Exchange Future | 9.77560 | 9.80430 | 5,820 |
| 23/11/2010 | € / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 1.69800 | 1.72700 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 1.64800 | 1.67700 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 7.95 | C | Foreign Exchange Future | 1.59800 | 1.62700 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 7.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 8.00 | C | Foreign Exchange Future | 1.54800 | 1.57700 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 8.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 8.10 | C | Foreign Exchange Future | 1.44800 | 1.47700 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 8.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 1.34800 | 1.37700 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 1.29800 | 1.32700 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 8.40 | C | Foreign Exchange Future | 1.14800 | 1.17700 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 8.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 0.99800 | 1.02800 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 8.85 | C | Foreign Exchange Future | 0.70000 | 0.72900 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 8.85 | 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 |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 23/11/2010 | € / R On 13-December-10 | 8.90 | C | Foreign Exchange Future | 0.65100 | 0.68000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 8.90 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 8.95 | C | Foreign Exchange Future | 0.60200 | 0.63100 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 8.95 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 9.00 | C | Foreign Exchange Future | 0.55300 | 0.58200 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 9.00 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 0.45800 | 0.48600 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 0.01000 | 0.00900 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 9.20 | C | Foreign Exchange Future | 0.36400 | 0.39300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 9.20 | P | Foreign Exchange Future | 0.01600 | 0.01600 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 9.25 | C | Foreign Exchange Future | 0.32000 | 0.34700 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 9.25 | P | Foreign Exchange Future | 0.02200 | 0.02000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 9.30 | C | Foreign Exchange Future | 0.27600 | 0.30400 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 9.30 | P | Foreign Exchange Future | 0.02800 | 0.02700 | 1,125 |
| 23/11/2010 | € / R On 13-December-10 | 9.40 | C | Foreign Exchange Future | 0.19500 | 0.22100 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 9.40 | P | Foreign Exchange Future | 0.04700 | 0.04400 | 0 |
| 23/11/2010 | € / R On 14-March-11 | 9.50 | C | Foreign Exchange Future | 0.35200 | 0.37300 | 10,429 |
| 23/11/2010 | € / R On 14-March-11 | 9.50 | P | Foreign Exchange Future | 0.18600 | 0.18000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.09600 | 0.11700 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 0.09800 | 0.09000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 9.60 | C | Foreign Exchange Future | 0.07600 | 0.08900 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 9.60 | P | Foreign Exchange Future | 0.12800 | 0.11200 | 750 |
| 23/11/2010 | € / R On 13-June-11 | 9.75 | C | Foreign Exchange Future | 0.38700 | 0.40200 | 0 |
| 23/11/2010 | € / R On 13-June-11 | 9.75 | P | Foreign Exchange Future | 0.36100 | 0.34800 | 0 |
| 23/11/2010 | € / R On 13-June-11 | 9.80 | C | Foreign Exchange Future | 0.36300 | 0.37700 | 0 |
| 23/11/2010 | € / R On 13-June-11 | 9.80 | P | Foreign Exchange Future | 0.38700 | 0.37300 | 0 |
| 23/11/2010 | € / R On 13-June-11 | 9.85 | C | Foreign Exchange Future | 0.34400 | 0.35700 | 0 |
| 23/11/2010 | € / R On 13-June-11 | 9.85 | P | Foreign Exchange Future | 0.41800 | 0.40300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.01700 | 0.02100 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 0.36900 | 0.34400 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.01300 | 0.01700 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 0.41500 | 0.39000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.01000 | 0.01300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 0.46200 | 0.43600 | 0 |
| 23/11/2010 | € / R On 14-March-11 | 10.10 | C | Foreign Exchange Future | 0.12900 | 0.13700 | 100 |
| 23/11/2010 | € / R On 14-March-11 | 10.10 | P | Foreign Exchange Future | 0.56300 | 0.54400 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 0.65600 | 0.62800 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 0.70500 | 0.67700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 23/11/2010 | € / R On 13-December-10 | 10.30 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 60 |
| 23/11/2010 | € / R On 13-December-10 | 10.30 | P | Foreign Exchange Future | 0.75400 | 0.72600 | 0 |
| 23/11/2010 | € / R On 14-March-11 | 10.40 | C | Foreign Exchange Future | 0.07900 | 0.08500 | 14,937 |
| 23/11/2010 | € / R On 14-March-11 | 10.40 | P | Foreign Exchange Future | 0.81300 | 0.79200 | 0 |
| 23/11/2010 | € / R On 14-March-11 | 10.50 | C | Foreign Exchange Future | 0.06700 | 0.07200 | 4,508 |
| 23/11/2010 | € / R On 14-March-11 | 10.50 | P | Foreign Exchange Future | 0.90100 | 0.87900 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 10.55 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 10.55 | P | Foreign Exchange Future | 1.00300 | 0.97400 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 10.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 10.85 | P | Foreign Exchange Future | 1.30200 | 1.27300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 10.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 10.90 | P | Foreign Exchange Future | 1.35200 | 1.32300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 10.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 10.95 | P | Foreign Exchange Future | 1.40200 | 1.37300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 11.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 11.00 | P | Foreign Exchange Future | 1.45200 | 1.42300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 11.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 11.10 | P | Foreign Exchange Future | 1.55200 | 1.52300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 11.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 11.20 | P | Foreign Exchange Future | 1.65200 | 1.62300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 11.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 11.25 | P | Foreign Exchange Future | 1.70200 | 1.67300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 11.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 11.40 | P | Foreign Exchange Future | 1.85200 | 1.82300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 11.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 11.55 | P | Foreign Exchange Future | 2.00200 | 1.97300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 2.30200 | 2.27300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 2.35200 | 2.32300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 2.40200 | 2.37300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 2.45200 | 2.42300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 2.50200 | 2.47300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 2.55200 | 2.52300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 2.65200 | 2.62300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 23/11/2010 | € / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 2.70200 | 2.67300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 2.85200 | 2.82300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 12.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 12.55 | P | Foreign Exchange Future | 3.00200 | 2.97300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 12.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 12.85 | P | Foreign Exchange Future | 3.30200 | 3.27300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 12.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 12.95 | P | Foreign Exchange Future | 3.40200 | 3.37300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 4.30200 | 4.27300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 4.35200 | 4.32300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 4.40200 | 4.37300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 4.45200 | 4.42300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 4.55200 | 4.52300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 4.65200 | 4.62300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 4.70200 | 4.67300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 4.85200 | 4.82300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 14.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 14.55 | P | Foreign Exchange Future | 5.00200 | 4.97300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 14.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 14.85 | P | Foreign Exchange Future | 5.30200 | 5.27300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 14.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 14.95 | P | Foreign Exchange Future | 5.40200 | 5.37300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 6.30200 | 6.27300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 6.35200 | 6.32300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 6.40200 | 6.37300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 6.45200 | 6.42300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 23/11/2010 | € / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 6.55200 | 6.52300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 6.65200 | 6.62300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 6.70200 | 6.67300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 6.85200 | 6.82300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 16.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 16.55 | P | Foreign Exchange Future | 7.00200 | 6.97300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 16.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 16.85 | P | Foreign Exchange Future | 7.30200 | 7.27300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 16.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 16.95 | P | Foreign Exchange Future | 7.40200 | 7.37300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 17.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 17.85 | P | Foreign Exchange Future | 8.30200 | 8.27300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 17.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 17.90 | P | Foreign Exchange Future | 8.35200 | 8.32300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 17.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 17.95 | P | Foreign Exchange Future | 8.40200 | 8.37300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 18.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 18.00 | P | Foreign Exchange Future | 8.45200 | 8.42300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 18.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 18.10 | P | Foreign Exchange Future | 8.55200 | 8.52300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 18.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 18.20 | P | Foreign Exchange Future | 8.65200 | 8.62300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 18.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 18.25 | P | Foreign Exchange Future | 8.70200 | 8.67300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 18.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 18.40 | P | Foreign Exchange Future | 8.85200 | 8.82300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 18.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 18.55 | P | Foreign Exchange Future | 9.00200 | 8.97300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 18.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 18.85 | P | Foreign Exchange Future | 9.30200 | 9.27300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 18.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 18.95 | P | Foreign Exchange Future | 9.40200 | 9.37300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 19.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 19.85 | P | Foreign Exchange Future | 10.30200 | 10.27300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 19.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 19.90 | P | Foreign Exchange Future | 10.35200 | 10.32300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 23/11/2010 | € / R On 13-December-10 | 19.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 19.95 | P | Foreign Exchange Future | 10.40200 | 10.37300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 20.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 20.00 | P | Foreign Exchange Future | 10.45200 | 10.42300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 20.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 20.10 | P | Foreign Exchange Future | 10.55200 | 10.52300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 20.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 20.20 | P | Foreign Exchange Future | 10.65200 | 10.62300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 20.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 20.25 | P | Foreign Exchange Future | 10.70200 | 10.67300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 20.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 20.40 | P | Foreign Exchange Future | 10.85200 | 10.82300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 20.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 20.55 | P | Foreign Exchange Future | 11.00200 | 10.97300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 20.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 20.85 | P | Foreign Exchange Future | 11.30200 | 11.27300 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 20.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | € / R On 13-December-10 | 20.95 | P | Foreign Exchange Future | 11.40200 | 11.37300 | 0 |
| 23/11/2010 | AU\$ / R On 14-December-15 | | | Foreign Exchange Future | 7.42410 | 7.46760 | 0 |
| 23/11/2010 | AU\$ / R On 19-September-11 | 6.60 | C | Foreign Exchange Future | 0.51100 | 0.50100 | 0 |
| 23/11/2010 | AU\$ / R On 19-September-11 | 6.60 | P | Foreign Exchange Future | 0.15400 | 0.15700 | 0 |
| 23/11/2010 | AU\$ / R On 19-September-11 | 6.65 | C | Foreign Exchange Future | 0.47400 | 0.46500 | 0 |
| 23/11/2010 | AU\$ / R On 19-September-11 | 6.65 | P | Foreign Exchange Future | 0.16700 | 0.17100 | 0 |
| 23/11/2010 | AU\$ / R On 19-September-11 | 6.70 | C | Foreign Exchange Future | 0.43800 | 0.43000 | 0 |
| 23/11/2010 | AU\$ / R On 19-September-11 | 6.70 | P | Foreign Exchange Future | 0.18100 | 0.18600 | 0 |
| 23/11/2010 | AU\$ / R On 14-March-11 | 6.75 | C | Foreign Exchange Future | 0.29700 | 0.28200 | 0 |
| 23/11/2010 | AU\$ / R On 14-March-11 | 6.75 | P | Foreign Exchange Future | 0.09700 | 0.09800 | 0 |
| 23/11/2010 | AU\$ / R On 13-December-10 | 6.90 | C | Foreign Exchange Future | 0.09500 | 0.08500 | 0 |
| 23/11/2010 | AU\$ / R On 13-December-10 | 6.90 | P | Foreign Exchange Future | 0.05400 | 0.05700 | 0 |
| 23/11/2010 | AU\$ / R On 13-December-10 | 6.95 | C | Foreign Exchange Future | 0.06400 | 0.06200 | 200 |
| 23/11/2010 | AU\$ / R On 13-December-10 | 6.95 | P | Foreign Exchange Future | 0.07300 | 0.08400 | 0 |
| 23/11/2010 | AU\$ / R On 14-December-15 | 7.25 | C | Foreign Exchange Future | 0.91800 | 0.94800 | 0 |
| 23/11/2010 | AU\$ / R On 14-December-15 | 7.25 | P | Foreign Exchange Future | 0.74400 | 0.73000 | 0 |
| 23/11/2010 | AU\$ / R On 14-December-15 | 7.30 | C | Foreign Exchange Future | 0.89600 | 0.92600 | 0 |
| 23/11/2010 | AU\$ / R On 14-December-15 | 7.30 | P | Foreign Exchange Future | 0.77200 | 0.75800 | 0 |
| 23/11/2010 | AU\$ / R On 14-December-15 | 7.35 | C | Foreign Exchange Future | 0.87400 | 0.90500 | 0 |
| 23/11/2010 | AU\$ / R On 14-December-15 | 7.35 | P | Foreign Exchange Future | 0.80000 | 0.78700 | 0 |
| 23/11/2010 | CAD/ R On 14-March-11 | | | Foreign Exchange Future | 7.02820 | 6.97870 | 0 |
| 23/11/2010 | CAD/ R On 14-March-11 | 7.00 | C | Foreign Exchange Future | 0.18400 | 0.16000 | 0 |
| 23/11/2010 | CAD/ R On 14-March-11 | 7.00 | P | Foreign Exchange Future | 0.15600 | 0.18100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 23/11/2010 | CAD/ R On 14-March-11 | 7.05 | C | Foreign Exchange Future | 0.16300 | 0.14000 | 0 |
| 23/11/2010 | CAD/ R On 14-March-11 | 7.05 | P | Foreign Exchange Future | 0.18500 | 0.21100 | 0 |
| 23/11/2010 | CAD/ R On 14-March-11 | 7.10 | C | Foreign Exchange Future | 0.14300 | 0.12300 | 0 |
| 23/11/2010 | CAD/ R On 14-March-11 | 7.10 | P | Foreign Exchange Future | 0.21500 | 0.24400 | 0 |
| 23/11/2010 | CAD/ R On 13-December-10 | 7.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | CAD/ R On 13-December-10 | 7.65 | P | Foreign Exchange Future | 0.70000 | 0.74700 | 0 |
| 23/11/2010 | CAD/ R On 13-December-10 | 7.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | CAD/ R On 13-December-10 | 7.70 | P | Foreign Exchange Future | 0.75000 | 0.79700 | 0 |
| 23/11/2010 | CAD/ R On 13-December-10 | 7.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | CAD/ R On 13-December-10 | 7.75 | P | Foreign Exchange Future | 0.80000 | 0.84700 | 0 |
| 23/11/2010 | CHF / R On 14-March-11 | | | Foreign Exchange Future | 7.27770 | 7.18750 | 0 |
| 23/11/2010 | CHF / R On 13-December-10 | 7.00 | C | Foreign Exchange Future | 0.21400 | 0.15100 | 0 |
| 23/11/2010 | CHF / R On 13-December-10 | 7.00 | P | Foreign Exchange Future | 0.03900 | 0.06300 | 0 |
| 23/11/2010 | CHF / R On 13-December-10 | 7.05 | C | Foreign Exchange Future | 0.17700 | 0.11900 | 0 |
| 23/11/2010 | CHF / R On 13-December-10 | 7.05 | P | Foreign Exchange Future | 0.05200 | 0.08100 | 0 |
| 23/11/2010 | CHF / R On 13-December-10 | 7.10 | C | Foreign Exchange Future | 0.14200 | 0.09100 | 0 |
| 23/11/2010 | CHF / R On 13-December-10 | 7.10 | P | Foreign Exchange Future | 0.06700 | 0.10300 | 0 |
| 23/11/2010 | CHF / R On 14-March-11 | 7.20 | C | Foreign Exchange Future | 0.27900 | 0.23000 | 0 |
| 23/11/2010 | CHF / R On 14-March-11 | 7.20 | P | Foreign Exchange Future | 0.20100 | 0.24300 | 0 |
| 23/11/2010 | CHF / R On 14-March-11 | 7.25 | C | Foreign Exchange Future | 0.25200 | 0.20900 | 0 |
| 23/11/2010 | CHF / R On 14-March-11 | 7.25 | P | Foreign Exchange Future | 0.22400 | 0.27200 | 0 |
| 23/11/2010 | CHF / R On 14-March-11 | 7.30 | C | Foreign Exchange Future | 0.22800 | 0.19000 | 0 |
| 23/11/2010 | CHF / R On 14-March-11 | 7.30 | P | Foreign Exchange Future | 0.25000 | 0.30300 | 0 |
| 23/11/2010 | RAIN On 14-March-11 | | | Foreign Exchange Future | 14,100.60000 | 14,004.31000 | 0 |
| 23/11/2010 | RAIN On 13-December-10 | 13499.99 | C | Foreign Exchange Future | 405.90000 | 319.40000 | 0 |
| 23/11/2010 | RAIN On 13-December-10 | 13499.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | RAIN On 13-December-10 | 13500.00 | C | Foreign Exchange Future | 405.90000 | 319.40000 | 0 |
| 23/11/2010 | RAIN On 13-December-10 | 13500.00 | P | Foreign Exchange Future | 0.10000 | 0.00000 | 0 |
| 23/11/2010 | RAIN On 13-December-10 | 13500.01 | C | Foreign Exchange Future | 405.80000 | 319.40000 | 0 |
| 23/11/2010 | RAIN On 13-December-10 | 13500.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 23/11/2010 | RAIN On 14-March-11 | 13599.99 | C | Foreign Exchange Future | 500.60000 | 404.50000 | 0 |
| 23/11/2010 | RAIN On 14-March-11 | 13599.99 | P | Foreign Exchange Future | 0.00000 | 0.20000 | 0 |
| 23/11/2010 | RAIN On 14-March-11 | 13600.00 | C | Foreign Exchange Future | 500.60000 | 404.50000 | 0 |
| 23/11/2010 | RAIN On 14-March-11 | 13600.00 | P | Foreign Exchange Future | 0.00000 | 0.20000 | 0 |
| 23/11/2010 | RAIN On 14-March-11 | 13600.01 | C | Foreign Exchange Future | 500.60000 | 404.50000 | 0 |
| 23/11/2010 | RAIN On 14-March-11 | 13600.01 | P | Foreign Exchange Future | 0.00000 | 0.20000 | 0 |
| 23/11/2010 | YUAN/R On 14-March-11 | | | Foreign Exchange Future | 1.08690 | 1.07230 | 0 |
| 23/11/2010 | YUAN/R On 13-December-10 | 0.95 | C | Foreign Exchange Future | 0.11870 | 0.10600 | 0 |
| 23/11/2010 | YUAN/R On 13-December-10 | 0.95 | P | Foreign Exchange Future | 0.00010 | 0.00020 | 0 |
| 23/11/2010 | YUAN/R On 14-March-11 | 1.00 | C | Foreign Exchange Future | 0.09260 | 0.08040 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 23/11/2010 | YUAN/R On 14-March-11 | 1.00 | P | Foreign Exchange Future | 0.00570 | 0.00810 | 0 |
| 23/11/2010 | YUAN/R On 14-March-11 | 1.05 | C | Foreign Exchange Future | 0.05460 | 0.04520 | 0 |
| 23/11/2010 | YUAN/R On 14-March-11 | 1.05 | P | Foreign Exchange Future | 0.01770 | 0.02290 | 0 |
| 23/11/2010 | YUAN/R On 14-March-11 | 1.10 | C | Foreign Exchange Future | 0.02990 | 0.02380 | 0 |
| 23/11/2010 | YUAN/R On 14-March-11 | 1.10 | P | Foreign Exchange Future | 0.04300 | 0.05150 | 0 |
| 24/11/2010 | \$ / R On 14-December-15 | | | Foreign Exchange Future | 9.37950 | 9.40730 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 3.05 | C | Foreign Exchange Future | 4.02200 | 4.05100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 3.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 3.85 | C | Foreign Exchange Future | 3.22200 | 3.25100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 3.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 3.90 | C | Foreign Exchange Future | 3.17200 | 3.20100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 3.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 3.95 | C | Foreign Exchange Future | 3.12200 | 3.15100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 3.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.00 | C | Foreign Exchange Future | 3.07200 | 3.10100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.05 | C | Foreign Exchange Future | 3.02200 | 3.05100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.10 | C | Foreign Exchange Future | 2.97200 | 3.00100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.15 | C | Foreign Exchange Future | 2.92200 | 2.95100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.20 | C | Foreign Exchange Future | 2.87200 | 2.90100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.25 | C | Foreign Exchange Future | 2.82200 | 2.85100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.30 | C | Foreign Exchange Future | 2.77200 | 2.80100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.35 | C | Foreign Exchange Future | 2.72200 | 2.75100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.40 | C | Foreign Exchange Future | 2.67200 | 2.70100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.45 | C | Foreign Exchange Future | 2.62200 | 2.65100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.50 | C | Foreign Exchange Future | 2.57200 | 2.60100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.85 | C | Foreign Exchange Future | 2.22200 | 2.25100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.90 | C | Foreign Exchange Future | 2.17200 | 2.20100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.90 | 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 |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/11/2010 | \$ / R On 13-December-10 | 4.95 | C | Foreign Exchange Future | 2.12200 | 2.15100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 4.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.00 | C | Foreign Exchange Future | 2.07200 | 2.10100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.05 | C | Foreign Exchange Future | 2.02200 | 2.05100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.10 | C | Foreign Exchange Future | 1.97200 | 2.00100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.15 | C | Foreign Exchange Future | 1.92200 | 1.95100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.20 | C | Foreign Exchange Future | 1.87200 | 1.90100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.25 | C | Foreign Exchange Future | 1.82200 | 1.85100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.30 | C | Foreign Exchange Future | 1.77200 | 1.80100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.35 | C | Foreign Exchange Future | 1.72200 | 1.75100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.40 | C | Foreign Exchange Future | 1.67200 | 1.70100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.45 | C | Foreign Exchange Future | 1.62200 | 1.65100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.50 | C | Foreign Exchange Future | 1.57200 | 1.60100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.85 | C | Foreign Exchange Future | 1.22200 | 1.25100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.90 | C | Foreign Exchange Future | 1.17200 | 1.20100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.95 | C | Foreign Exchange Future | 1.12200 | 1.15100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 5.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.00 | C | Foreign Exchange Future | 1.07200 | 1.10100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.05 | C | Foreign Exchange Future | 1.02200 | 1.05100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.10 | C | Foreign Exchange Future | 0.97200 | 1.00100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.15 | C | Foreign Exchange Future | 0.92200 | 0.95100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.20 | C | Foreign Exchange Future | 0.87300 | 0.90100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/11/2010 | \$ / R On 13-December-10 | 6.25 | C | Foreign Exchange Future | 0.82300 | 0.85100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.25 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.30 | C | Foreign Exchange Future | 0.77300 | 0.80100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.30 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.35 | C | Foreign Exchange Future | 0.72300 | 0.75100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.35 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.40 | C | Foreign Exchange Future | 0.67300 | 0.70100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.40 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.45 | C | Foreign Exchange Future | 0.62400 | 0.65200 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.45 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.50 | C | Foreign Exchange Future | 0.57400 | 0.60200 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.50 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 24/11/2010 | \$ / R On 13-June-11 | 6.70 | C | Foreign Exchange Future | 0.66300 | 0.68700 | 0 |
| 24/11/2010 | \$ / R On 13-June-11 | 6.70 | P | Foreign Exchange Future | 0.10800 | 0.10200 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.85 | C | Foreign Exchange Future | 0.24800 | 0.27300 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.85 | P | Foreign Exchange Future | 0.02600 | 0.02200 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.90 | C | Foreign Exchange Future | 0.20800 | 0.23100 | 30,000 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.90 | P | Foreign Exchange Future | 0.03600 | 0.03000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.95 | C | Foreign Exchange Future | 0.17000 | 0.19200 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 6.95 | P | Foreign Exchange Future | 0.04800 | 0.04100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 7.00 | C | Foreign Exchange Future | 0.13600 | 0.15500 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 7.00 | P | Foreign Exchange Future | 0.06400 | 0.05400 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 7.05 | C | Foreign Exchange Future | 0.10500 | 0.12300 | 7,034 |
| 24/11/2010 | \$ / R On 13-December-10 | 7.05 | P | Foreign Exchange Future | 0.08300 | 0.07200 | 0 |
| 24/11/2010 | \$ / R On 14-March-11 | 7.10 | C | Foreign Exchange Future | 0.26400 | 0.28500 | 4,780 |
| 24/11/2010 | \$ / R On 14-March-11 | 7.10 | P | Foreign Exchange Future | 0.19900 | 0.18900 | 0 |
| 24/11/2010 | \$ / R On 14-March-11 | 7.15 | C | Foreign Exchange Future | 0.23700 | 0.25800 | 500 |
| 24/11/2010 | \$ / R On 14-March-11 | 7.15 | P | Foreign Exchange Future | 0.22200 | 0.21200 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 7.20 | C | Foreign Exchange Future | 0.04600 | 0.05700 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 7.20 | P | Foreign Exchange Future | 0.17400 | 0.15600 | 3,500 |
| 24/11/2010 | \$ / R On 14-March-11 | 7.25 | C | Foreign Exchange Future | 0.19800 | 0.21200 | 7,500 |
| 24/11/2010 | \$ / R On 14-March-11 | 7.25 | P | Foreign Exchange Future | 0.28300 | 0.26600 | 0 |
| 24/11/2010 | \$ / R On 14-March-11 | 7.30 | C | Foreign Exchange Future | 0.18100 | 0.19400 | 33,350 |
| 24/11/2010 | \$ / R On 14-March-11 | 7.30 | P | Foreign Exchange Future | 0.31600 | 0.29800 | 0 |
| 24/11/2010 | \$ / R On 14-March-11 | 7.35 | C | Foreign Exchange Future | 0.16600 | 0.00000 | 400 |
| 24/11/2010 | \$ / R On 14-March-11 | 7.35 | P | Foreign Exchange Future | 0.35100 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-June-11 | 7.40 | C | Foreign Exchange Future | 0.26900 | 0.28100 | 0 |
| 24/11/2010 | \$ / R On 13-June-11 | 7.40 | P | Foreign Exchange Future | 0.41400 | 0.39600 | 0 |
| 24/11/2010 | \$ / R On 13-June-11 | 7.45 | C | Foreign Exchange Future | 0.25200 | 0.26400 | 0 |
| 24/11/2010 | \$ / R On 13-June-11 | 7.45 | P | Foreign Exchange Future | 0.44700 | 0.42900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/11/2010 | \$ / R On 13-June-11 | 7.50 | C | Foreign Exchange Future | 0.23700 | 0.24900 | 300 |
| 24/11/2010 | \$ / R On 13-June-11 | 7.50 | P | Foreign Exchange Future | 0.48200 | 0.46400 | 0 |
| 24/11/2010 | \$ / R On 14-March-11 | 7.55 | C | Foreign Exchange Future | 0.11600 | 0.12500 | 871 |
| 24/11/2010 | \$ / R On 14-March-11 | 7.55 | P | Foreign Exchange Future | 0.50100 | 0.47900 | 0 |
| 24/11/2010 | \$ / R On 14-March-11 | 7.60 | C | Foreign Exchange Future | 0.10600 | 0.11400 | 500 |
| 24/11/2010 | \$ / R On 14-March-11 | 7.60 | P | Foreign Exchange Future | 0.54100 | 0.51800 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 7.70 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 1,000 |
| 24/11/2010 | \$ / R On 13-December-10 | 7.70 | P | Foreign Exchange Future | 0.63100 | 0.60300 | 500 |
| 24/11/2010 | \$ / R On 13-December-10 | 7.80 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 2,423 |
| 24/11/2010 | \$ / R On 13-December-10 | 7.80 | P | Foreign Exchange Future | 0.72900 | 0.70100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 14,644 |
| 24/11/2010 | \$ / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.77900 | 0.75100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 30,000 |
| 24/11/2010 | \$ / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.82900 | 0.80000 | 0 |
| 24/11/2010 | \$ / R On 14-March-11 | 7.95 | C | Foreign Exchange Future | 0.05900 | 0.06300 | 0 |
| 24/11/2010 | \$ / R On 14-March-11 | 7.95 | P | Foreign Exchange Future | 0.84400 | 0.81700 | 0 |
| 24/11/2010 | \$ / R On 19-September-11 | 8.00 | C | Foreign Exchange Future | 0.21800 | 0.22500 | 0 |
| 24/11/2010 | \$ / R On 19-September-11 | 8.00 | P | Foreign Exchange Future | 0.86600 | 0.84200 | 0 |
| 24/11/2010 | \$ / R On 19-September-11 | 8.05 | C | Foreign Exchange Future | 0.20800 | 0.21500 | 0 |
| 24/11/2010 | \$ / R On 19-September-11 | 8.05 | P | Foreign Exchange Future | 0.90600 | 0.88200 | 0 |
| 24/11/2010 | \$ / R On 19-September-11 | 8.10 | C | Foreign Exchange Future | 0.19900 | 0.20600 | 0 |
| 24/11/2010 | \$ / R On 19-September-11 | 8.10 | P | Foreign Exchange Future | 0.94700 | 0.92300 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 8.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,400 |
| 24/11/2010 | \$ / R On 13-December-10 | 8.15 | P | Foreign Exchange Future | 1.07800 | 1.04900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 1.12800 | 1.09900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,000 |
| 24/11/2010 | \$ / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 1.17800 | 1.14900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 8.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 8.30 | P | Foreign Exchange Future | 1.22800 | 1.19900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 8.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 8.35 | P | Foreign Exchange Future | 1.27800 | 1.24900 | 0 |
| 24/11/2010 | \$ / R On 14-March-11 | 8.40 | C | Foreign Exchange Future | 0.03000 | 0.03200 | 3,000 |
| 24/11/2010 | \$ / R On 14-March-11 | 8.40 | P | Foreign Exchange Future | 1.26500 | 1.23600 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 8.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 8.45 | P | Foreign Exchange Future | 1.37800 | 1.34900 | 0 |
| 24/11/2010 | \$ / R On 14-March-11 | 8.50 | C | Foreign Exchange Future | 0.02600 | 0.02800 | 30,000 |
| 24/11/2010 | \$ / R On 14-March-11 | 8.50 | P | Foreign Exchange Future | 1.36100 | 1.33200 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 1.47800 | 1.44900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/11/2010 | \$ / R On 13-December-10 | 8.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 3,185 |
| 24/11/2010 | \$ / R On 13-December-10 | 8.60 | P | Foreign Exchange Future | 1.52800 | 1.49900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 8.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 15,000 |
| 24/11/2010 | \$ / R On 13-December-10 | 8.80 | P | Foreign Exchange Future | 1.72800 | 1.69900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 8.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 24/11/2010 | \$ / R On 13-December-10 | 8.90 | P | Foreign Exchange Future | 1.82800 | 1.79900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 9.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 20,000 |
| 24/11/2010 | \$ / R On 13-December-10 | 9.00 | P | Foreign Exchange Future | 1.92800 | 1.89900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 9.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 9.05 | P | Foreign Exchange Future | 1.97800 | 1.94900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 500 |
| 24/11/2010 | \$ / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 2.02800 | 1.99900 | 0 |
| 24/11/2010 | \$ / R On 14-December-15 | 9.15 | C | Foreign Exchange Future | 1.69300 | 1.71400 | 0 |
| 24/11/2010 | \$ / R On 14-December-15 | 9.15 | P | Foreign Exchange Future | 1.46400 | 1.45700 | 0 |
| 24/11/2010 | \$ / R On 14-December-15 | 9.20 | C | Foreign Exchange Future | 1.67600 | 1.69600 | 0 |
| 24/11/2010 | \$ / R On 14-December-15 | 9.20 | P | Foreign Exchange Future | 1.49700 | 1.48900 | 0 |
| 24/11/2010 | \$ / R On 14-December-15 | 9.25 | C | Foreign Exchange Future | 1.65800 | 1.67800 | 0 |
| 24/11/2010 | \$ / R On 14-December-15 | 9.25 | P | Foreign Exchange Future | 1.52900 | 1.52100 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 9.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 9.50 | P | Foreign Exchange Future | 2.42800 | 2.39900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 2.47800 | 2.44900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 9.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 9.85 | P | Foreign Exchange Future | 2.77800 | 2.74900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 2.82800 | 2.79900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 2.87800 | 2.84900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 300 |
| 24/11/2010 | \$ / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 2.92800 | 2.89900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 10.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 10.05 | P | Foreign Exchange Future | 2.97800 | 2.94900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 10.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 10.10 | P | Foreign Exchange Future | 3.02800 | 2.99900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 10.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 10.15 | P | Foreign Exchange Future | 3.07800 | 3.04900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 3.12800 | 3.09900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 3.17800 | 3.14900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/11/2010 | \$ / R On 13-December-10 | 10.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 10.30 | P | Foreign Exchange Future | 3.22800 | 3.19900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 10.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 10.35 | P | Foreign Exchange Future | 3.27800 | 3.24900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 10.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 10.40 | P | Foreign Exchange Future | 3.32800 | 3.29900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 10.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 10.45 | P | Foreign Exchange Future | 3.37800 | 3.34900 | 0 |
| 24/11/2010 | \$ / R On 14-March-11 | 10.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 30,000 |
| 24/11/2010 | \$ / R On 14-March-11 | 10.50 | P | Foreign Exchange Future | 3.33600 | 3.30500 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 11.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 11.05 | P | Foreign Exchange Future | 3.97800 | 3.94900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 4.77800 | 4.74900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 4.82800 | 4.79900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 4.87800 | 4.84900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 4.92800 | 4.89900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 4.97800 | 4.94900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 5.02800 | 4.99900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 12.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 12.15 | P | Foreign Exchange Future | 5.07800 | 5.04900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 5.12800 | 5.09900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 5.17800 | 5.14900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 12.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 12.30 | P | Foreign Exchange Future | 5.22800 | 5.19900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 12.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 12.35 | P | Foreign Exchange Future | 5.27800 | 5.24900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 5.32800 | 5.29900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 12.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 12.45 | P | Foreign Exchange Future | 5.37800 | 5.34900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 12.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 12.50 | P | Foreign Exchange Future | 5.42800 | 5.39900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/11/2010 | \$ / R On 13-December-10 | 13.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 13.05 | P | Foreign Exchange Future | 5.97800 | 5.94900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 6.77800 | 6.74900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 6.82800 | 6.79900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 6.87800 | 6.84900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 6.92800 | 6.89900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 14.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 14.05 | P | Foreign Exchange Future | 6.97800 | 6.94900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 7.02800 | 6.99900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 14.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 14.15 | P | Foreign Exchange Future | 7.07800 | 7.04900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 7.12800 | 7.09900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 7.17800 | 7.14900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 14.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 14.30 | P | Foreign Exchange Future | 7.22800 | 7.19900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 14.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 14.35 | P | Foreign Exchange Future | 7.27800 | 7.24900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 7.32800 | 7.29900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 14.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 14.45 | P | Foreign Exchange Future | 7.37800 | 7.34900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 14.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 14.50 | P | Foreign Exchange Future | 7.42800 | 7.39900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 15.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 15.05 | P | Foreign Exchange Future | 7.97800 | 7.94900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 8.77800 | 8.74900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 8.82800 | 8.79900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 8.87800 | 8.84900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 8.92800 | 8.89900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/11/2010 | \$ / R On 13-December-10 | 16.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 16.05 | P | Foreign Exchange Future | 8.97800 | 8.94900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 9.02800 | 8.99900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 16.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 16.15 | P | Foreign Exchange Future | 9.07800 | 9.04900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 9.12800 | 9.09900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 9.17800 | 9.14900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 16.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 16.30 | P | Foreign Exchange Future | 9.22800 | 9.19900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 16.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 16.35 | P | Foreign Exchange Future | 9.27800 | 9.24900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 9.32800 | 9.29900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 16.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 16.45 | P | Foreign Exchange Future | 9.37800 | 9.34900 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 16.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | \$ / R On 13-December-10 | 16.50 | P | Foreign Exchange Future | 9.42800 | 9.39900 | 0 |
| 24/11/2010 | \$ / R MAXI On 14-March-11 | | | Foreign Exchange Future | 7.16540 | 7.19580 | 20 |
| 24/11/2010 | \$ / R MAXI On 14-March-11 | 6.95 | C | Foreign Exchange Future | 0.35303 | 0.37674 | 0 |
| 24/11/2010 | \$ / R MAXI On 14-March-11 | 6.95 | P | Foreign Exchange Future | 0.13763 | 0.13094 | 0 |
| 24/11/2010 | \$ / R MAXI On 14-March-11 | 7.00 | C | Foreign Exchange Future | 0.32156 | 0.34452 | 0 |
| 24/11/2010 | \$ / R MAXI On 14-March-11 | 7.00 | P | Foreign Exchange Future | 0.15616 | 0.14872 | 0 |
| 24/11/2010 | \$ / R MAXI On 14-March-11 | 7.05 | C | Foreign Exchange Future | 0.29175 | 0.31390 | 0 |
| 24/11/2010 | \$ / R MAXI On 14-March-11 | 7.05 | P | Foreign Exchange Future | 0.17635 | 0.16810 | 0 |
| 24/11/2010 | £ / R On 13-June-11 | | | Foreign Exchange Future | 11.44240 | 11.54540 | 1,901 |
| 24/11/2010 | £ / R On 14-March-11 | 11.45 | C | Foreign Exchange Future | 0.28800 | 0.32900 | 870 |
| 24/11/2010 | £ / R On 14-March-11 | 11.45 | P | Foreign Exchange Future | 0.42900 | 0.36500 | 0 |
| 24/11/2010 | £ / R On 14-March-11 | 11.75 | C | Foreign Exchange Future | 0.19500 | 0.22400 | 0 |
| 24/11/2010 | £ / R On 14-March-11 | 11.75 | P | Foreign Exchange Future | 0.63600 | 0.56000 | 0 |
| 24/11/2010 | £ / R On 13-June-11 | 11.80 | C | Foreign Exchange Future | 0.35600 | 0.39000 | 0 |
| 24/11/2010 | £ / R On 13-June-11 | 11.80 | P | Foreign Exchange Future | 0.71400 | 0.64500 | 0 |
| 24/11/2010 | £ / R On 13-June-11 | 11.85 | C | Foreign Exchange Future | 0.34000 | 0.37300 | 0 |
| 24/11/2010 | £ / R On 13-June-11 | 11.85 | P | Foreign Exchange Future | 0.74800 | 0.67800 | 0 |
| 24/11/2010 | £ / R On 13-June-11 | 11.90 | C | Foreign Exchange Future | 0.32600 | 0.35800 | 0 |
| 24/11/2010 | £ / R On 13-June-11 | 11.90 | P | Foreign Exchange Future | 0.78400 | 0.71300 | 0 |
| 24/11/2010 | £ / R On 14-March-11 | 12.00 | C | Foreign Exchange Future | 0.14000 | 0.16200 | 150 |
| 24/11/2010 | £ / R On 14-March-11 | 12.00 | P | Foreign Exchange Future | 0.83100 | 0.74800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/11/2010 | £ / R On 14-March-11 | 12.55 | C | Foreign Exchange Future | 0.06800 | 0.07900 | 870 |
| 24/11/2010 | £ / R On 14-March-11 | 12.55 | P | Foreign Exchange Future | 1.30900 | 1.21500 | 0 |
| 24/11/2010 | ¥ / R On 14-March-11 | | | Foreign Exchange Future | 0.08620 | 0.08700 | 0 |
| 24/11/2010 | ¥ / R On 13-December-10 | 0.08 | C | Foreign Exchange Future | 0.00891 | 0.00971 | 0 |
| 24/11/2010 | ¥ / R On 13-December-10 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 24/11/2010 | ¥ / R On 14-March-11 | 0.08 | C | Foreign Exchange Future | 0.00967 | 0.01039 | 0 |
| 24/11/2010 | ¥ / R On 14-March-11 | 0.08 | P | Foreign Exchange Future | 0.00047 | 0.00039 | 0 |
| 24/11/2010 | ¥ / R On 13-December-10 | 0.09 | C | Foreign Exchange Future | 0.00108 | 0.00146 | 0 |
| 24/11/2010 | ¥ / R On 13-December-10 | 0.09 | P | Foreign Exchange Future | 0.00218 | 0.00176 | 0 |
| 24/11/2010 | ¥ / R On 14-March-11 | 0.09 | C | Foreign Exchange Future | 0.00336 | 0.00376 | 0 |
| 24/11/2010 | ¥ / R On 14-March-11 | 0.09 | P | Foreign Exchange Future | 0.00416 | 0.00376 | 0 |
| 24/11/2010 | ¥ / R On 13-December-10 | 0.10 | C | Foreign Exchange Future | 0.00003 | 0.00005 | 0 |
| 24/11/2010 | ¥ / R On 13-December-10 | 0.10 | P | Foreign Exchange Future | 0.01113 | 0.01035 | 0 |
| 24/11/2010 | ¥ / R On 14-March-11 | 0.10 | C | Foreign Exchange Future | 0.00107 | 0.00122 | 0 |
| 24/11/2010 | ¥ / R On 14-March-11 | 0.10 | P | Foreign Exchange Future | 0.01187 | 0.01122 | 0 |
| 24/11/2010 | € / R On 13-June-11 | | | Foreign Exchange Future | 9.70710 | 9.77560 | 5,820 |
| 24/11/2010 | € / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 1.62700 | 1.69800 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 1.57700 | 1.64800 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 7.95 | C | Foreign Exchange Future | 1.52700 | 1.59800 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 7.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 8.00 | C | Foreign Exchange Future | 1.47700 | 1.54800 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 8.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 8.10 | C | Foreign Exchange Future | 1.37700 | 1.44800 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 8.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 1.27700 | 1.34800 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 1.22700 | 1.29800 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 8.40 | C | Foreign Exchange Future | 1.07700 | 1.14800 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 8.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 0.92800 | 0.99800 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 8.85 | C | Foreign Exchange Future | 0.63100 | 0.70000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 8.85 | P | Foreign Exchange Future | 0.00400 | 0.00200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 8.90 | C | Foreign Exchange Future | 0.58200 | 0.65100 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 8.90 | P | Foreign Exchange Future | 0.00500 | 0.00300 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 8.95 | C | Foreign Exchange Future | 0.53300 | 0.60200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 8.95 | P | Foreign Exchange Future | 0.00600 | 0.00400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/11/2010 | € / R On 13-December-10 | 9.00 | C | Foreign Exchange Future | 0.48500 | 0.55300 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 9.00 | P | Foreign Exchange Future | 0.00800 | 0.00500 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 0.39100 | 0.45800 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 0.01400 | 0.01000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 9.20 | C | Foreign Exchange Future | 0.30100 | 0.36400 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 9.20 | P | Foreign Exchange Future | 0.02400 | 0.01600 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 9.25 | C | Foreign Exchange Future | 0.25800 | 0.32000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 9.25 | P | Foreign Exchange Future | 0.03100 | 0.02200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 9.30 | C | Foreign Exchange Future | 0.21700 | 0.27600 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 9.30 | P | Foreign Exchange Future | 0.04000 | 0.02800 | 1,125 |
| 24/11/2010 | € / R On 13-December-10 | 9.40 | C | Foreign Exchange Future | 0.14400 | 0.19500 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 9.40 | P | Foreign Exchange Future | 0.06700 | 0.04700 | 0 |
| 24/11/2010 | € / R On 14-March-11 | 9.50 | C | Foreign Exchange Future | 0.31100 | 0.35200 | 10,429 |
| 24/11/2010 | € / R On 14-March-11 | 9.50 | P | Foreign Exchange Future | 0.21700 | 0.18600 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.07100 | 0.09600 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 0.14400 | 0.09800 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 9.60 | C | Foreign Exchange Future | 0.05700 | 0.07600 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 9.60 | P | Foreign Exchange Future | 0.18000 | 0.12800 | 750 |
| 24/11/2010 | € / R On 13-June-11 | 9.75 | C | Foreign Exchange Future | 0.35200 | 0.38700 | 0 |
| 24/11/2010 | € / R On 13-June-11 | 9.75 | P | Foreign Exchange Future | 0.39500 | 0.36100 | 0 |
| 24/11/2010 | € / R On 13-June-11 | 9.80 | C | Foreign Exchange Future | 0.33300 | 0.36300 | 0 |
| 24/11/2010 | € / R On 13-June-11 | 9.80 | P | Foreign Exchange Future | 0.42600 | 0.38700 | 0 |
| 24/11/2010 | € / R On 13-June-11 | 9.85 | C | Foreign Exchange Future | 0.31500 | 0.34400 | 0 |
| 24/11/2010 | € / R On 13-June-11 | 9.85 | P | Foreign Exchange Future | 0.45800 | 0.41800 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.01300 | 0.01700 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 0.43600 | 0.36900 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.01000 | 0.01300 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 0.48300 | 0.41500 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.00800 | 0.01000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 0.53100 | 0.46200 | 0 |
| 24/11/2010 | € / R On 14-March-11 | 10.10 | C | Foreign Exchange Future | 0.11500 | 0.12900 | 100 |
| 24/11/2010 | € / R On 14-March-11 | 10.10 | P | Foreign Exchange Future | 0.62100 | 0.56300 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 0.72600 | 0.65600 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 0.77600 | 0.70500 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 10.30 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 60 |
| 24/11/2010 | € / R On 13-December-10 | 10.30 | P | Foreign Exchange Future | 0.82500 | 0.75400 | 0 |
| 24/11/2010 | € / R On 14-March-11 | 10.40 | C | Foreign Exchange Future | 0.07100 | 0.07900 | 14,937 |
| 24/11/2010 | € / R On 14-March-11 | 10.40 | P | Foreign Exchange Future | 0.87700 | 0.81300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/11/2010 | € / R On 14-March-11 | 10.50 | C | Foreign Exchange Future | 0.06100 | 0.06700 | 4,508 |
| 24/11/2010 | € / R On 14-March-11 | 10.50 | P | Foreign Exchange Future | 0.96700 | 0.90100 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 10.55 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 10.55 | P | Foreign Exchange Future | 1.07400 | 1.00300 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 10.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 10.85 | P | Foreign Exchange Future | 1.37300 | 1.30200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 10.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 10.90 | P | Foreign Exchange Future | 1.42300 | 1.35200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 10.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 10.95 | P | Foreign Exchange Future | 1.47300 | 1.40200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 11.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 11.00 | P | Foreign Exchange Future | 1.52300 | 1.45200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 11.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 11.10 | P | Foreign Exchange Future | 1.62300 | 1.55200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 11.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 11.20 | P | Foreign Exchange Future | 1.72300 | 1.65200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 11.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 11.25 | P | Foreign Exchange Future | 1.77300 | 1.70200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 11.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 11.40 | P | Foreign Exchange Future | 1.92300 | 1.85200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 11.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 11.55 | P | Foreign Exchange Future | 2.07300 | 2.00200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 2.37300 | 2.30200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 2.42300 | 2.35200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 2.47300 | 2.40200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 2.52300 | 2.45200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 2.57300 | 2.50200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 2.62300 | 2.55200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 2.72300 | 2.65200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 2.77300 | 2.70200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 2.92300 | 2.85200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/11/2010 | € / R On 13-December-10 | 12.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 12.55 | P | Foreign Exchange Future | 3.07300 | 3.00200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 12.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 12.85 | P | Foreign Exchange Future | 3.37300 | 3.30200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 12.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 12.95 | P | Foreign Exchange Future | 3.47300 | 3.40200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 4.37300 | 4.30200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 4.42300 | 4.35200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 4.47300 | 4.40200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 4.52300 | 4.45200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 4.62300 | 4.55200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 4.72300 | 4.65200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 4.77300 | 4.70200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 4.92300 | 4.85200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 14.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 14.55 | P | Foreign Exchange Future | 5.07300 | 5.00200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 14.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 14.85 | P | Foreign Exchange Future | 5.37300 | 5.30200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 14.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 14.95 | P | Foreign Exchange Future | 5.47300 | 5.40200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 6.37300 | 6.30200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 6.42300 | 6.35200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 6.47300 | 6.40200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 6.52300 | 6.45200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 6.62300 | 6.55200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 6.72300 | 6.65200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/11/2010 | € / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 6.77300 | 6.70200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 6.92300 | 6.85200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 16.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 16.55 | P | Foreign Exchange Future | 7.07300 | 7.00200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 16.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 16.85 | P | Foreign Exchange Future | 7.37300 | 7.30200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 16.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 16.95 | P | Foreign Exchange Future | 7.47300 | 7.40200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 17.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 17.85 | P | Foreign Exchange Future | 8.37300 | 8.30200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 17.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 17.90 | P | Foreign Exchange Future | 8.42300 | 8.35200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 17.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 17.95 | P | Foreign Exchange Future | 8.47300 | 8.40200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 18.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 18.00 | P | Foreign Exchange Future | 8.52300 | 8.45200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 18.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 18.10 | P | Foreign Exchange Future | 8.62300 | 8.55200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 18.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 18.20 | P | Foreign Exchange Future | 8.72300 | 8.65200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 18.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 18.25 | P | Foreign Exchange Future | 8.77300 | 8.70200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 18.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 18.40 | P | Foreign Exchange Future | 8.92300 | 8.85200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 18.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 18.55 | P | Foreign Exchange Future | 9.07300 | 9.00200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 18.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 18.85 | P | Foreign Exchange Future | 9.37300 | 9.30200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 18.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 18.95 | P | Foreign Exchange Future | 9.47300 | 9.40200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 19.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 19.85 | P | Foreign Exchange Future | 10.37300 | 10.30200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 19.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 19.90 | P | Foreign Exchange Future | 10.42300 | 10.35200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 19.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 19.95 | P | Foreign Exchange Future | 10.47300 | 10.40200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 20.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 20.00 | P | Foreign Exchange Future | 10.52300 | 10.45200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/11/2010 | € / R On 13-December-10 | 20.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 20.10 | P | Foreign Exchange Future | 10.62300 | 10.55200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 20.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 20.20 | P | Foreign Exchange Future | 10.72300 | 10.65200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 20.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 20.25 | P | Foreign Exchange Future | 10.77300 | 10.70200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 20.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 20.40 | P | Foreign Exchange Future | 10.92300 | 10.85200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 20.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 20.55 | P | Foreign Exchange Future | 11.07300 | 11.00200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 20.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 20.85 | P | Foreign Exchange Future | 11.37300 | 11.30200 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 20.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | € / R On 13-December-10 | 20.95 | P | Foreign Exchange Future | 11.47300 | 11.40200 | 0 |
| 24/11/2010 | AU\$ / R On 14-December-15 | | | Foreign Exchange Future | 7.47590 | 7.42410 | 0 |
| 24/11/2010 | AU\$ / R On 19-September-11 | 6.60 | C | Foreign Exchange Future | 0.51500 | 0.51100 | 0 |
| 24/11/2010 | AU\$ / R On 19-September-11 | 6.60 | P | Foreign Exchange Future | 0.15200 | 0.15400 | 0 |
| 24/11/2010 | AU\$ / R On 19-September-11 | 6.65 | C | Foreign Exchange Future | 0.47800 | 0.47400 | 0 |
| 24/11/2010 | AU\$ / R On 19-September-11 | 6.65 | P | Foreign Exchange Future | 0.16500 | 0.16700 | 0 |
| 24/11/2010 | AU\$ / R On 19-September-11 | 6.70 | C | Foreign Exchange Future | 0.44200 | 0.43800 | 0 |
| 24/11/2010 | AU\$ / R On 19-September-11 | 6.70 | P | Foreign Exchange Future | 0.17900 | 0.18100 | 0 |
| 24/11/2010 | AU\$ / R On 14-March-11 | 6.75 | C | Foreign Exchange Future | 0.29700 | 0.29700 | 0 |
| 24/11/2010 | AU\$ / R On 14-March-11 | 6.75 | P | Foreign Exchange Future | 0.09500 | 0.09700 | 0 |
| 24/11/2010 | AU\$ / R On 13-December-10 | 6.90 | C | Foreign Exchange Future | 0.09500 | 0.09500 | 0 |
| 24/11/2010 | AU\$ / R On 13-December-10 | 6.90 | P | Foreign Exchange Future | 0.05100 | 0.05400 | 0 |
| 24/11/2010 | AU\$ / R On 13-December-10 | 6.95 | C | Foreign Exchange Future | 0.06400 | 0.06400 | 200 |
| 24/11/2010 | AU\$ / R On 13-December-10 | 6.95 | P | Foreign Exchange Future | 0.07000 | 0.07300 | 0 |
| 24/11/2010 | AU\$ / R On 14-December-15 | 7.25 | C | Foreign Exchange Future | 0.94500 | 0.91800 | 0 |
| 24/11/2010 | AU\$ / R On 14-December-15 | 7.25 | P | Foreign Exchange Future | 0.71900 | 0.74400 | 0 |
| 24/11/2010 | AU\$ / R On 14-December-15 | 7.30 | C | Foreign Exchange Future | 0.92200 | 0.89600 | 0 |
| 24/11/2010 | AU\$ / R On 14-December-15 | 7.30 | P | Foreign Exchange Future | 0.74600 | 0.77200 | 0 |
| 24/11/2010 | AU\$ / R On 14-December-15 | 7.35 | C | Foreign Exchange Future | 0.90000 | 0.87400 | 0 |
| 24/11/2010 | AU\$ / R On 14-December-15 | 7.35 | P | Foreign Exchange Future | 0.77400 | 0.80000 | 0 |
| 24/11/2010 | CAD/ R On 14-March-11 | | | Foreign Exchange Future | 7.05060 | 7.02820 | 0 |
| 24/11/2010 | CAD/ R On 14-March-11 | 7.00 | C | Foreign Exchange Future | 0.19900 | 0.18400 | 0 |
| 24/11/2010 | CAD/ R On 14-March-11 | 7.00 | P | Foreign Exchange Future | 0.14800 | 0.15600 | 0 |
| 24/11/2010 | CAD/ R On 14-March-11 | 7.05 | C | Foreign Exchange Future | 0.17100 | 0.16300 | 0 |
| 24/11/2010 | CAD/ R On 14-March-11 | 7.05 | P | Foreign Exchange Future | 0.17000 | 0.18500 | 0 |
| 24/11/2010 | CAD/ R On 14-March-11 | 7.10 | C | Foreign Exchange Future | 0.15100 | 0.14300 | 0 |
| 24/11/2010 | CAD/ R On 14-March-11 | 7.10 | P | Foreign Exchange Future | 0.20000 | 0.21500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 24/11/2010 | CAD/ R On 13-December-10 | 7.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | CAD/ R On 13-December-10 | 7.65 | P | Foreign Exchange Future | 0.67700 | 0.70000 | 0 |
| 24/11/2010 | CAD/ R On 13-December-10 | 7.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | CAD/ R On 13-December-10 | 7.70 | P | Foreign Exchange Future | 0.72700 | 0.75000 | 0 |
| 24/11/2010 | CAD/ R On 13-December-10 | 7.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | CAD/ R On 13-December-10 | 7.75 | P | Foreign Exchange Future | 0.77700 | 0.80000 | 0 |
| 24/11/2010 | CHF / R On 14-March-11 | | | Foreign Exchange Future | 7.23210 | 7.27770 | 0 |
| 24/11/2010 | CHF / R On 13-December-10 | 7.00 | C | Foreign Exchange Future | 0.17600 | 0.21400 | 0 |
| 24/11/2010 | CHF / R On 13-December-10 | 7.00 | P | Foreign Exchange Future | 0.04500 | 0.03900 | 0 |
| 24/11/2010 | CHF / R On 13-December-10 | 7.05 | C | Foreign Exchange Future | 0.14100 | 0.17700 | 0 |
| 24/11/2010 | CHF / R On 13-December-10 | 7.05 | P | Foreign Exchange Future | 0.06000 | 0.05200 | 0 |
| 24/11/2010 | CHF / R On 13-December-10 | 7.10 | C | Foreign Exchange Future | 0.11000 | 0.14200 | 0 |
| 24/11/2010 | CHF / R On 13-December-10 | 7.10 | P | Foreign Exchange Future | 0.07900 | 0.06700 | 0 |
| 24/11/2010 | CHF / R On 14-March-11 | 7.20 | C | Foreign Exchange Future | 0.25000 | 0.27900 | 0 |
| 24/11/2010 | CHF / R On 14-March-11 | 7.20 | P | Foreign Exchange Future | 0.21800 | 0.20100 | 0 |
| 24/11/2010 | CHF / R On 14-March-11 | 7.25 | C | Foreign Exchange Future | 0.22500 | 0.25200 | 0 |
| 24/11/2010 | CHF / R On 14-March-11 | 7.25 | P | Foreign Exchange Future | 0.24300 | 0.22400 | 0 |
| 24/11/2010 | CHF / R On 14-March-11 | 7.30 | C | Foreign Exchange Future | 0.20400 | 0.22800 | 0 |
| 24/11/2010 | CHF / R On 14-March-11 | 7.30 | P | Foreign Exchange Future | 0.27200 | 0.25000 | 0 |
| 24/11/2010 | RAIN On 14-March-11 | | | Foreign Exchange Future | 13,996.99000 | 14,100.60000 | 0 |
| 24/11/2010 | RAIN On 13-December-10 | 13499.99 | C | Foreign Exchange Future | 311.40000 | 405.90000 | 0 |
| 24/11/2010 | RAIN On 13-December-10 | 13499.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | RAIN On 13-December-10 | 13500.00 | C | Foreign Exchange Future | 311.40000 | 405.90000 | 0 |
| 24/11/2010 | RAIN On 13-December-10 | 13500.00 | P | Foreign Exchange Future | 0.00000 | 0.10000 | 0 |
| 24/11/2010 | RAIN On 13-December-10 | 13500.01 | C | Foreign Exchange Future | 311.40000 | 405.80000 | 0 |
| 24/11/2010 | RAIN On 13-December-10 | 13500.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/11/2010 | RAIN On 14-March-11 | 13599.99 | C | Foreign Exchange Future | 397.20000 | 500.60000 | 0 |
| 24/11/2010 | RAIN On 14-March-11 | 13599.99 | P | Foreign Exchange Future | 0.20000 | 0.00000 | 0 |
| 24/11/2010 | RAIN On 14-March-11 | 13600.00 | C | Foreign Exchange Future | 397.20000 | 500.60000 | 0 |
| 24/11/2010 | RAIN On 14-March-11 | 13600.00 | P | Foreign Exchange Future | 0.20000 | 0.00000 | 0 |
| 24/11/2010 | RAIN On 14-March-11 | 13600.01 | C | Foreign Exchange Future | 397.20000 | 500.60000 | 0 |
| 24/11/2010 | RAIN On 14-March-11 | 13600.01 | P | Foreign Exchange Future | 0.20000 | 0.00000 | 0 |
| 24/11/2010 | YUAN/R On 14-March-11 | | | Foreign Exchange Future | 1.07870 | 1.08690 | 0 |
| 24/11/2010 | YUAN/R On 13-December-10 | 0.95 | C | Foreign Exchange Future | 0.11300 | 0.11870 | 0 |
| 24/11/2010 | YUAN/R On 13-December-10 | 0.95 | P | Foreign Exchange Future | 0.00020 | 0.00010 | 0 |
| 24/11/2010 | YUAN/R On 14-March-11 | 1.00 | C | Foreign Exchange Future | 0.08550 | 0.09260 | 0 |
| 24/11/2010 | YUAN/R On 14-March-11 | 1.00 | P | Foreign Exchange Future | 0.00680 | 0.00570 | 0 |
| 24/11/2010 | YUAN/R On 14-March-11 | 1.05 | C | Foreign Exchange Future | 0.04900 | 0.05460 | 0 |
| 24/11/2010 | YUAN/R On 14-March-11 | 1.05 | P | Foreign Exchange Future | 0.02030 | 0.01770 | 0 |
| 24/11/2010 | YUAN/R On 14-March-11 | 1.10 | C | Foreign Exchange Future | 0.02610 | 0.02990 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------------------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|-------------------|
| 24/11/2010 | YUAN/R On 14-March-11 | 1.10 | P | Foreign Exchange Future | 0.04740 | 0.04300 | 0 |
| Futures Open Interest | | | | | | | 442,578.00 |
| Options Open Interest | | | | | | | 521,837.00 |
| Total | | | | | | | 964,415.00 |