



Currency Futures & Options Weekly Statistics

From: 14/03/2011 To: 15/03/2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/03/2011 | \$ / R On 14-December-15 | | | Foreign Exchange Future | 9.18860 | 9.24070 | 0 |
| 14/03/2011 | \$ / R On 19-September-11 | 6.70 | C | Foreign Exchange Future | 0.49900 | 0.53900 | 0 |
| 14/03/2011 | \$ / R On 19-September-11 | 6.70 | P | Foreign Exchange Future | 0.14200 | 0.12700 | 5,000 |
| 14/03/2011 | \$ / R On 19-September-11 | 6.80 | C | Foreign Exchange Future | 0.43400 | 0.47200 | 0 |
| 14/03/2011 | \$ / R On 19-September-11 | 6.80 | P | Foreign Exchange Future | 0.17700 | 0.16000 | 10,000 |
| 14/03/2011 | \$ / R On 14-March-11 | 6.85 | C | Foreign Exchange Future | 0.05600 | 0.07400 | 0 |
| 14/03/2011 | \$ / R On 14-March-11 | 6.85 | P | Foreign Exchange Future | 0.00000 | 0.00700 | 0 |
| 14/03/2011 | \$ / R On 19-September-11 | 6.90 | C | Foreign Exchange Future | 0.37500 | 0.41100 | 0 |
| 14/03/2011 | \$ / R On 19-September-11 | 6.90 | P | Foreign Exchange Future | 0.21800 | 0.19900 | 10,000 |
| 14/03/2011 | \$ / R On 19-March-12 | 6.99 | C | Foreign Exchange Future | 0.57800 | 0.61500 | 0 |
| 14/03/2011 | \$ / R On 19-March-12 | 6.99 | P | Foreign Exchange Future | 0.30000 | 0.27900 | 0 |
| 14/03/2011 | \$ / R On 19-March-12 | 7.00 | C | Foreign Exchange Future | 0.57100 | 0.60700 | 0 |
| 14/03/2011 | \$ / R On 19-March-12 | 7.00 | P | Foreign Exchange Future | 0.30700 | 0.28500 | 1,000 |
| 14/03/2011 | \$ / R On 19-March-12 | 7.04 | C | Foreign Exchange Future | 0.55100 | 0.58700 | 0 |
| 14/03/2011 | \$ / R On 19-March-12 | 7.04 | P | Foreign Exchange Future | 0.32300 | 0.30100 | 0 |
| 14/03/2011 | \$ / R On 13-June-11 | 7.05 | C | Foreign Exchange Future | 0.15400 | 0.17900 | 500 |
| 14/03/2011 | \$ / R On 13-June-11 | 7.05 | P | Foreign Exchange Future | 0.24900 | 0.22100 | 0 |
| 14/03/2011 | \$ / R On 19-March-12 | 7.09 | C | Foreign Exchange Future | 0.52500 | 0.56000 | 0 |
| 14/03/2011 | \$ / R On 19-March-12 | 7.09 | P | Foreign Exchange Future | 0.34700 | 0.32400 | 0 |
| 14/03/2011 | \$ / R On 13-June-11 | 7.10 | C | Foreign Exchange Future | 0.13800 | 0.16100 | 650 |
| 14/03/2011 | \$ / R On 13-June-11 | 7.10 | P | Foreign Exchange Future | 0.28300 | 0.25300 | 0 |
| 14/03/2011 | \$ / R On 14-March-11 | 7.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2011 | \$ / R On 14-March-11 | 7.15 | P | Foreign Exchange Future | 0.24400 | 0.23300 | 0 |
| 14/03/2011 | \$ / R On 13-June-11 | 7.20 | C | Foreign Exchange Future | 0.11100 | 0.13000 | 2,190 |
| 14/03/2011 | \$ / R On 13-June-11 | 7.20 | P | Foreign Exchange Future | 0.35600 | 0.32200 | 0 |
| 14/03/2011 | \$ / R On 13-June-11 | 7.25 | C | Foreign Exchange Future | 0.09900 | 0.11700 | 500 |
| 14/03/2011 | \$ / R On 13-June-11 | 7.25 | P | Foreign Exchange Future | 0.39400 | 0.35900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/03/2011 | \$ / R On 19-December-11 | 7.30 | C | Foreign Exchange Future | 0.31700 | 0.33800 | 0 |
| 14/03/2011 | \$ / R On 19-December-11 | 7.30 | P | Foreign Exchange Future | 0.45900 | 0.42600 | 0 |
| 14/03/2011 | \$ / R On 19-December-11 | 7.35 | C | Foreign Exchange Future | 0.30100 | 0.32100 | 0 |
| 14/03/2011 | \$ / R On 19-December-11 | 7.35 | P | Foreign Exchange Future | 0.49300 | 0.45900 | 0 |
| 14/03/2011 | \$ / R On 19-December-11 | 7.40 | C | Foreign Exchange Future | 0.28600 | 0.30500 | 0 |
| 14/03/2011 | \$ / R On 19-December-11 | 7.40 | P | Foreign Exchange Future | 0.52800 | 0.49300 | 0 |
| 14/03/2011 | \$ / R On 19-September-11 | 7.45 | C | Foreign Exchange Future | 0.17400 | 0.19200 | 10,000 |
| 14/03/2011 | \$ / R On 19-September-11 | 7.45 | P | Foreign Exchange Future | 0.56700 | 0.53000 | 0 |
| 14/03/2011 | \$ / R On 13-June-11 | 7.50 | C | Foreign Exchange Future | 0.05900 | 0.07000 | 800 |
| 14/03/2011 | \$ / R On 13-June-11 | 7.50 | P | Foreign Exchange Future | 0.60400 | 0.56200 | 0 |
| 14/03/2011 | \$ / R On 14-March-11 | 7.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2011 | \$ / R On 14-March-11 | 7.55 | P | Foreign Exchange Future | 0.64400 | 0.63300 | 0 |
| 14/03/2011 | \$ / R On 19-September-11 | 7.60 | C | Foreign Exchange Future | 0.14300 | 0.15800 | 200 |
| 14/03/2011 | \$ / R On 19-September-11 | 7.60 | P | Foreign Exchange Future | 0.68600 | 0.64600 | 0 |
| 14/03/2011 | \$ / R On 19-September-11 | 7.80 | C | Foreign Exchange Future | 0.11200 | 0.12400 | 2,800 |
| 14/03/2011 | \$ / R On 19-September-11 | 7.80 | P | Foreign Exchange Future | 0.85500 | 0.81200 | 0 |
| 14/03/2011 | \$ / R On 14-March-11 | 7.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2011 | \$ / R On 14-March-11 | 7.95 | P | Foreign Exchange Future | 1.04400 | 1.03300 | 0 |
| 14/03/2011 | \$ / R On 19-September-11 | 8.00 | C | Foreign Exchange Future | 0.08900 | 0.09800 | 3,000 |
| 14/03/2011 | \$ / R On 19-September-11 | 8.00 | P | Foreign Exchange Future | 1.03200 | 0.98600 | 0 |
| 14/03/2011 | \$ / R On 19-September-11 | 8.05 | C | Foreign Exchange Future | 0.08400 | 0.09300 | 0 |
| 14/03/2011 | \$ / R On 19-September-11 | 8.05 | P | Foreign Exchange Future | 1.07700 | 1.03100 | 0 |
| 14/03/2011 | \$ / R On 19-September-11 | 8.10 | C | Foreign Exchange Future | 0.08000 | 0.08800 | 0 |
| 14/03/2011 | \$ / R On 19-September-11 | 8.10 | P | Foreign Exchange Future | 1.12300 | 1.07600 | 0 |
| 14/03/2011 | \$ / R On 14-March-11 | 8.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2011 | \$ / R On 14-March-11 | 8.40 | P | Foreign Exchange Future | 1.49400 | 1.48300 | 0 |
| 14/03/2011 | \$ / R On 14-March-11 | 8.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2011 | \$ / R On 14-March-11 | 8.50 | P | Foreign Exchange Future | 1.59400 | 1.58300 | 0 |
| 14/03/2011 | \$ / R On 14-December-15 | 9.15 | C | Foreign Exchange Future | 1.47000 | 1.50300 | 0 |
| 14/03/2011 | \$ / R On 14-December-15 | 9.15 | P | Foreign Exchange Future | 1.43100 | 1.41200 | 0 |
| 14/03/2011 | \$ / R On 14-December-15 | 9.20 | C | Foreign Exchange Future | 1.45400 | 1.48600 | 0 |
| 14/03/2011 | \$ / R On 14-December-15 | 9.20 | P | Foreign Exchange Future | 1.46500 | 1.44500 | 0 |
| 14/03/2011 | \$ / R On 14-December-15 | 9.25 | C | Foreign Exchange Future | 1.43800 | 1.47000 | 0 |
| 14/03/2011 | \$ / R On 14-December-15 | 9.25 | P | Foreign Exchange Future | 1.49900 | 1.47900 | 0 |
| 14/03/2011 | \$ / R On 14-March-11 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2011 | \$ / R On 14-March-11 | 10.50 | P | Foreign Exchange Future | 3.59400 | 3.58300 | 0 |
| 14/03/2011 | \$ / R MAXI On 19-September-11 | | | Foreign Exchange Future | 7.05660 | 7.11190 | 0 |
| 14/03/2011 | \$ / R MAXI On 14-March-11 | 6.95 | C | Foreign Exchange Future | 0.00000 | 0.01533 | 0 |
| 14/03/2011 | \$ / R MAXI On 14-March-11 | 6.95 | P | Foreign Exchange Future | 0.04360 | 0.04873 | 0 |
| 14/03/2011 | \$ / R MAXI On 13-June-11 | 7.00 | C | Foreign Exchange Future | 0.17188 | 0.19908 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/03/2011 | \$ / R MAXI On 13-June-11 | 7.00 | P | Foreign Exchange Future | 0.21638 | 0.19088 | 0 |
| 14/03/2011 | \$ / R MAXI On 19-September-11 | 7.05 | C | Foreign Exchange Future | 0.29645 | 0.32888 | 0 |
| 14/03/2011 | \$ / R MAXI On 19-September-11 | 7.05 | P | Foreign Exchange Future | 0.28985 | 0.26698 | 0 |
| 14/03/2011 | \$ / R MAXI On 19-September-11 | 7.10 | C | Foreign Exchange Future | 0.27697 | 0.30431 | 0 |
| 14/03/2011 | \$ / R MAXI On 19-September-11 | 7.10 | P | Foreign Exchange Future | 0.32037 | 0.29241 | 0 |
| 14/03/2011 | \$ / R MAXI On 19-September-11 | 7.15 | C | Foreign Exchange Future | 0.25881 | 0.28466 | 0 |
| 14/03/2011 | \$ / R MAXI On 19-September-11 | 7.15 | P | Foreign Exchange Future | 0.35221 | 0.32276 | 0 |
| 14/03/2011 | \$ / R MAXI On 13-June-11 | 7.35 | C | Foreign Exchange Future | 0.08024 | 0.09501 | 0 |
| 14/03/2011 | \$ / R MAXI On 13-June-11 | 7.35 | P | Foreign Exchange Future | 0.47474 | 0.43681 | 60 |
| 14/03/2011 | £ / R On 19-December-11 | | | Foreign Exchange Future | 11.49660 | 11.50360 | 87 |
| 14/03/2011 | £ / R On 14-March-11 | 7.30 | C | Foreign Exchange Future | 3.82700 | 3.78300 | 0 |
| 14/03/2011 | £ / R On 14-March-11 | 7.30 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 14/03/2011 | £ / R On 14-March-11 | 8.00 | C | Foreign Exchange Future | 3.12700 | 3.08300 | 0 |
| 14/03/2011 | £ / R On 14-March-11 | 8.00 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 14/03/2011 | £ / R On 13-June-11 | 10.75 | C | Foreign Exchange Future | 0.58000 | 0.58900 | 0 |
| 14/03/2011 | £ / R On 13-June-11 | 10.75 | P | Foreign Exchange Future | 0.12100 | 0.12100 | 10 |
| 14/03/2011 | £ / R On 19-September-11 | 11.45 | C | Foreign Exchange Future | 0.42500 | 0.43400 | 0 |
| 14/03/2011 | £ / R On 19-September-11 | 11.45 | P | Foreign Exchange Future | 0.52100 | 0.51900 | 0 |
| 14/03/2011 | £ / R On 19-September-11 | 11.50 | C | Foreign Exchange Future | 0.40600 | 0.41600 | 0 |
| 14/03/2011 | £ / R On 19-September-11 | 11.50 | P | Foreign Exchange Future | 0.55200 | 0.55100 | 0 |
| 14/03/2011 | £ / R On 19-September-11 | 11.55 | C | Foreign Exchange Future | 0.38800 | 0.39800 | 0 |
| 14/03/2011 | £ / R On 19-September-11 | 11.55 | P | Foreign Exchange Future | 0.58400 | 0.58300 | 0 |
| 14/03/2011 | £ / R On 19-December-11 | 11.60 | C | Foreign Exchange Future | 0.52900 | 0.54400 | 0 |
| 14/03/2011 | £ / R On 19-December-11 | 11.60 | P | Foreign Exchange Future | 0.63200 | 0.64000 | 0 |
| 14/03/2011 | £ / R On 19-December-11 | 11.65 | C | Foreign Exchange Future | 0.51000 | 0.52500 | 0 |
| 14/03/2011 | £ / R On 19-December-11 | 11.65 | P | Foreign Exchange Future | 0.66300 | 0.67100 | 0 |
| 14/03/2011 | £ / R On 19-December-11 | 11.70 | C | Foreign Exchange Future | 0.49200 | 0.50700 | 0 |
| 14/03/2011 | £ / R On 19-December-11 | 11.70 | P | Foreign Exchange Future | 0.69500 | 0.70300 | 0 |
| 14/03/2011 | £ / R On 14-March-11 | 11.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2011 | £ / R On 14-March-11 | 11.75 | P | Foreign Exchange Future | 0.62300 | 0.66800 | 0 |
| 14/03/2011 | £ / R On 13-June-11 | 11.80 | C | Foreign Exchange Future | 0.11600 | 0.13000 | 0 |
| 14/03/2011 | £ / R On 13-June-11 | 11.80 | P | Foreign Exchange Future | 0.70700 | 0.71200 | 0 |
| 14/03/2011 | £ / R On 13-June-11 | 11.85 | C | Foreign Exchange Future | 0.10700 | 0.12100 | 0 |
| 14/03/2011 | £ / R On 13-June-11 | 11.85 | P | Foreign Exchange Future | 0.74800 | 0.75300 | 0 |
| 14/03/2011 | £ / R On 13-June-11 | 11.90 | C | Foreign Exchange Future | 0.09800 | 0.11200 | 0 |
| 14/03/2011 | £ / R On 13-June-11 | 11.90 | P | Foreign Exchange Future | 0.78900 | 0.79400 | 0 |
| 14/03/2011 | £ / R On 13-June-11 | 11.95 | C | Foreign Exchange Future | 0.09000 | 0.10400 | 0 |
| 14/03/2011 | £ / R On 13-June-11 | 11.95 | P | Foreign Exchange Future | 0.83100 | 0.83600 | 100 |
| 14/03/2011 | £ / R On 14-March-11 | 12.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2011 | £ / R On 14-March-11 | 12.00 | P | Foreign Exchange Future | 0.87300 | 0.91800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/03/2011 | £ / R On 19-September-11 | 12.10 | C | Foreign Exchange Future | 0.23200 | 0.24500 | 0 |
| 14/03/2011 | £ / R On 19-September-11 | 12.10 | P | Foreign Exchange Future | 0.97800 | 0.98000 | 200 |
| 14/03/2011 | £ / R On 19-December-11 | 12.20 | C | Foreign Exchange Future | 0.34100 | 0.35800 | 0 |
| 14/03/2011 | £ / R On 19-December-11 | 12.20 | P | Foreign Exchange Future | 1.04400 | 1.05400 | 250 |
| 14/03/2011 | £ / R On 14-March-11 | 12.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2011 | £ / R On 14-March-11 | 12.55 | P | Foreign Exchange Future | 1.42300 | 1.46800 | 0 |
| 14/03/2011 | ¥ / R On 19-September-11 | | | Foreign Exchange Future | 0.08640 | 0.08680 | 0 |
| 14/03/2011 | ¥ / R On 19-September-11 | 0.07 | C | Foreign Exchange Future | 0.01649 | 0.01689 | 0 |
| 14/03/2011 | ¥ / R On 19-September-11 | 0.07 | P | Foreign Exchange Future | 0.00009 | 0.00009 | 0 |
| 14/03/2011 | ¥ / R On 13-June-11 | 0.08 | C | Foreign Exchange Future | 0.01023 | 0.01054 | 0 |
| 14/03/2011 | ¥ / R On 13-June-11 | 0.08 | P | Foreign Exchange Future | 0.00013 | 0.00014 | 0 |
| 14/03/2011 | ¥ / R On 14-March-11 | 0.08 | C | Foreign Exchange Future | 0.00736 | 0.00720 | 0 |
| 14/03/2011 | ¥ / R On 14-March-11 | 0.08 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2011 | ¥ / R On 19-September-11 | 0.08 | C | Foreign Exchange Future | 0.00760 | 0.00796 | 0 |
| 14/03/2011 | ¥ / R On 19-September-11 | 0.08 | P | Foreign Exchange Future | 0.00120 | 0.00116 | 0 |
| 14/03/2011 | ¥ / R On 13-June-11 | 0.09 | C | Foreign Exchange Future | 0.00273 | 0.00294 | 0 |
| 14/03/2011 | ¥ / R On 13-June-11 | 0.09 | P | Foreign Exchange Future | 0.00263 | 0.00254 | 0 |
| 14/03/2011 | ¥ / R On 14-March-11 | 0.09 | C | Foreign Exchange Future | 0.00000 | 0.00002 | 0 |
| 14/03/2011 | ¥ / R On 14-March-11 | 0.09 | P | Foreign Exchange Future | 0.00264 | 0.00282 | 0 |
| 14/03/2011 | ¥ / R On 19-September-11 | 0.09 | C | Foreign Exchange Future | 0.00288 | 0.00305 | 0 |
| 14/03/2011 | ¥ / R On 19-September-11 | 0.09 | P | Foreign Exchange Future | 0.00648 | 0.00625 | 0 |
| 14/03/2011 | ¥ / R On 13-June-11 | 0.10 | C | Foreign Exchange Future | 0.00056 | 0.00064 | 0 |
| 14/03/2011 | ¥ / R On 13-June-11 | 0.10 | P | Foreign Exchange Future | 0.01046 | 0.01024 | 0 |
| 14/03/2011 | ¥ / R On 14-March-11 | 0.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2011 | ¥ / R On 14-March-11 | 0.10 | P | Foreign Exchange Future | 0.01264 | 0.01280 | 0 |
| 14/03/2011 | € / R On 19-December-11 | | | Foreign Exchange Future | 9.93500 | 9.90120 | 300 |
| 14/03/2011 | € / R On 14-March-11 | 9.50 | C | Foreign Exchange Future | 0.13900 | 0.07100 | 0 |
| 14/03/2011 | € / R On 14-March-11 | 9.50 | P | Foreign Exchange Future | 0.00000 | 0.01500 | 0 |
| 14/03/2011 | € / R On 19-September-11 | 9.60 | C | Foreign Exchange Future | 0.49300 | 0.47900 | 0 |
| 14/03/2011 | € / R On 19-September-11 | 9.60 | P | Foreign Exchange Future | 0.27300 | 0.28900 | 0 |
| 14/03/2011 | € / R On 19-September-11 | 9.65 | C | Foreign Exchange Future | 0.46500 | 0.45100 | 0 |
| 14/03/2011 | € / R On 19-September-11 | 9.65 | P | Foreign Exchange Future | 0.29500 | 0.31100 | 0 |
| 14/03/2011 | € / R On 19-September-11 | 9.70 | C | Foreign Exchange Future | 0.43800 | 0.42500 | 0 |
| 14/03/2011 | € / R On 19-September-11 | 9.70 | P | Foreign Exchange Future | 0.31800 | 0.33500 | 0 |
| 14/03/2011 | € / R On 19-December-11 | 9.75 | C | Foreign Exchange Future | 0.57200 | 0.55000 | 0 |
| 14/03/2011 | € / R On 19-December-11 | 9.75 | P | Foreign Exchange Future | 0.38700 | 0.39900 | 0 |
| 14/03/2011 | € / R On 19-December-11 | 9.80 | C | Foreign Exchange Future | 0.54600 | 0.52500 | 0 |
| 14/03/2011 | € / R On 19-December-11 | 9.80 | P | Foreign Exchange Future | 0.41100 | 0.42400 | 0 |
| 14/03/2011 | € / R On 19-December-11 | 9.85 | C | Foreign Exchange Future | 0.52100 | 0.50000 | 0 |
| 14/03/2011 | € / R On 19-December-11 | 9.85 | P | Foreign Exchange Future | 0.43600 | 0.44900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/03/2011 | € / R On 14-March-11 | 10.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2011 | € / R On 14-March-11 | 10.00 | P | Foreign Exchange Future | 0.36100 | 0.44400 | 0 |
| 14/03/2011 | € / R On 14-March-11 | 10.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2011 | € / R On 14-March-11 | 10.10 | P | Foreign Exchange Future | 0.46100 | 0.54400 | 0 |
| 14/03/2011 | € / R On 14-March-11 | 10.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2011 | € / R On 14-March-11 | 10.40 | P | Foreign Exchange Future | 0.76100 | 0.84400 | 0 |
| 14/03/2011 | € / R On 14-March-11 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2011 | € / R On 14-March-11 | 10.50 | P | Foreign Exchange Future | 0.86100 | 0.94400 | 0 |
| 14/03/2011 | ANY DAY EXPIRY CAAB \$ On 18-March-11 | | | Can-Do Future | 6.86520 | 6.91810 | 524,280 |
| 14/03/2011 | ANY DAY EXPIRY CAAB \$ On 18-March-11 | 6.80 | C | Can-Do Future | 0.07900 | 0.12900 | 0 |
| 14/03/2011 | ANY DAY EXPIRY CAAB \$ On 18-March-11 | 6.80 | P | Can-Do Future | 0.01400 | 0.01100 | 0 |
| 14/03/2011 | ANY DAY EXPIRY CAAB \$ On 18-March-11 | 6.85 | C | Can-Do Future | 0.04600 | 0.09000 | 0 |
| 14/03/2011 | ANY DAY EXPIRY CAAB \$ On 18-March-11 | 6.85 | P | Can-Do Future | 0.03100 | 0.02200 | 0 |
| 14/03/2011 | ANY DAY EXPIRY CAAB \$ On 18-March-11 | 6.90 | C | Can-Do Future | 0.02500 | 0.05800 | 0 |
| 14/03/2011 | ANY DAY EXPIRY CAAB \$ On 18-March-11 | 6.90 | P | Can-Do Future | 0.06000 | 0.04000 | 0 |
| 14/03/2011 | ANY DAY EXPIRY CAAC € On 18-March-11 | | | Can-Do Future | 9.58790 | 9.55550 | 7,857 |
| 14/03/2011 | ANY DAY EXPIRY CAAC € On 18-March-11 | 9.55 | C | Can-Do Future | 0.07200 | 0.06500 | 0 |
| 14/03/2011 | ANY DAY EXPIRY CAAC € On 18-March-11 | 9.55 | P | Can-Do Future | 0.03400 | 0.06000 | 0 |
| 14/03/2011 | ANY DAY EXPIRY CAAC € On 18-March-11 | 9.60 | C | Can-Do Future | 0.04400 | 0.04500 | 0 |
| 14/03/2011 | ANY DAY EXPIRY CAAC € On 18-March-11 | 9.60 | P | Can-Do Future | 0.05600 | 0.09000 | 0 |
| 14/03/2011 | ANY DAY EXPIRY CAAC € On 18-March-11 | 9.65 | C | Can-Do Future | 0.02700 | 0.03000 | 0 |
| 14/03/2011 | ANY DAY EXPIRY CAAC € On 18-March-11 | 9.65 | P | Can-Do Future | 0.08900 | 0.12500 | 0 |
| 14/03/2011 | AU\$ / R On 14-December-15 | | | Foreign Exchange Future | 7.82980 | 7.86150 | 0 |
| 14/03/2011 | AU\$ / R On 19-September-11 | 6.60 | C | Foreign Exchange Future | 0.45400 | 0.47700 | 0 |
| 14/03/2011 | AU\$ / R On 19-September-11 | 6.60 | P | Foreign Exchange Future | 0.10700 | 0.10200 | 0 |
| 14/03/2011 | AU\$ / R On 19-September-11 | 6.65 | C | Foreign Exchange Future | 0.41500 | 0.43800 | 0 |
| 14/03/2011 | AU\$ / R On 19-September-11 | 6.65 | P | Foreign Exchange Future | 0.11800 | 0.11300 | 0 |
| 14/03/2011 | AU\$ / R On 19-September-11 | 6.70 | C | Foreign Exchange Future | 0.37800 | 0.39900 | 0 |
| 14/03/2011 | AU\$ / R On 19-September-11 | 6.70 | P | Foreign Exchange Future | 0.13100 | 0.12400 | 0 |
| 14/03/2011 | AU\$ / R On 14-March-11 | 6.75 | C | Foreign Exchange Future | 0.21100 | 0.19600 | 0 |
| 14/03/2011 | AU\$ / R On 14-March-11 | 6.75 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 14/03/2011 | AU\$ / R On 14-December-15 | 7.25 | C | Foreign Exchange Future | 1.14000 | 1.13200 | 0 |
| 14/03/2011 | AU\$ / R On 14-December-15 | 7.25 | P | Foreign Exchange Future | 0.56000 | 0.52100 | 0 |
| 14/03/2011 | AU\$ / R On 14-December-15 | 7.30 | C | Foreign Exchange Future | 1.11200 | 1.10500 | 0 |
| 14/03/2011 | AU\$ / R On 14-December-15 | 7.30 | P | Foreign Exchange Future | 0.58200 | 0.54400 | 0 |
| 14/03/2011 | AU\$ / R On 14-December-15 | 7.35 | C | Foreign Exchange Future | 1.08500 | 1.07900 | 0 |
| 14/03/2011 | AU\$ / R On 14-December-15 | 7.35 | P | Foreign Exchange Future | 0.60500 | 0.56800 | 0 |
| 14/03/2011 | CAD/ R On 19-September-11 | | | Foreign Exchange Future | 7.20610 | 7.24450 | 0 |
| 14/03/2011 | CAD/ R On 13-June-11 | 6.85 | C | Foreign Exchange Future | 0.34500 | 0.37700 | 0 |
| 14/03/2011 | CAD/ R On 13-June-11 | 6.85 | P | Foreign Exchange Future | 0.07400 | 0.06900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 14/03/2011 | CAD/ R On 13-June-11 | 6.90 | C | Foreign Exchange Future | 0.30800 | 0.33900 | 0 |
| 14/03/2011 | CAD/ R On 13-June-11 | 6.90 | P | Foreign Exchange Future | 0.08700 | 0.08100 | 0 |
| 14/03/2011 | CAD/ R On 13-June-11 | 6.95 | C | Foreign Exchange Future | 0.27200 | 0.30300 | 0 |
| 14/03/2011 | CAD/ R On 13-June-11 | 6.95 | P | Foreign Exchange Future | 0.10100 | 0.09500 | 0 |
| 14/03/2011 | CAD/ R On 14-March-11 | 7.00 | C | Foreign Exchange Future | 0.09000 | 0.08100 | 0 |
| 14/03/2011 | CAD/ R On 14-March-11 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00300 | 0 |
| 14/03/2011 | CAD/ R On 14-March-11 | 7.05 | C | Foreign Exchange Future | 0.04000 | 0.04000 | 0 |
| 14/03/2011 | CAD/ R On 14-March-11 | 7.05 | P | Foreign Exchange Future | 0.00000 | 0.01200 | 0 |
| 14/03/2011 | CAD/ R On 14-March-11 | 7.10 | C | Foreign Exchange Future | 0.00000 | 0.01500 | 0 |
| 14/03/2011 | CAD/ R On 14-March-11 | 7.10 | P | Foreign Exchange Future | 0.01000 | 0.03700 | 0 |
| 14/03/2011 | CAD/ R On 19-September-11 | 7.20 | C | Foreign Exchange Future | 0.23400 | 0.25900 | 0 |
| 14/03/2011 | CAD/ R On 19-September-11 | 7.20 | P | Foreign Exchange Future | 0.22800 | 0.21500 | 0 |
| 14/03/2011 | CAD/ R On 19-September-11 | 7.25 | C | Foreign Exchange Future | 0.21300 | 0.23300 | 0 |
| 14/03/2011 | CAD/ R On 19-September-11 | 7.25 | P | Foreign Exchange Future | 0.25700 | 0.23900 | 0 |
| 14/03/2011 | CAD/ R On 19-September-11 | 7.30 | C | Foreign Exchange Future | 0.19400 | 0.21200 | 0 |
| 14/03/2011 | CAD/ R On 19-September-11 | 7.30 | P | Foreign Exchange Future | 0.28800 | 0.26800 | 0 |
| 14/03/2011 | CHF / R On 19-September-11 | | | Foreign Exchange Future | 7.63900 | 7.65540 | 0 |
| 14/03/2011 | CHF / R On 13-June-11 | 7.05 | C | Foreign Exchange Future | 0.53000 | 0.54200 | 0 |
| 14/03/2011 | CHF / R On 13-June-11 | 7.05 | P | Foreign Exchange Future | 0.05600 | 0.05300 | 0 |
| 14/03/2011 | CHF / R On 13-June-11 | 7.10 | C | Foreign Exchange Future | 0.49000 | 0.50200 | 0 |
| 14/03/2011 | CHF / R On 13-June-11 | 7.10 | P | Foreign Exchange Future | 0.06600 | 0.06300 | 0 |
| 14/03/2011 | CHF / R On 13-June-11 | 7.15 | C | Foreign Exchange Future | 0.45100 | 0.46300 | 0 |
| 14/03/2011 | CHF / R On 13-June-11 | 7.15 | P | Foreign Exchange Future | 0.07700 | 0.07400 | 0 |
| 14/03/2011 | CHF / R On 14-March-11 | 7.20 | C | Foreign Exchange Future | 0.25100 | 0.23500 | 0 |
| 14/03/2011 | CHF / R On 14-March-11 | 7.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2011 | CHF / R On 14-March-11 | 7.25 | C | Foreign Exchange Future | 0.20100 | 0.18500 | 0 |
| 14/03/2011 | CHF / R On 14-March-11 | 7.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2011 | CHF / R On 14-March-11 | 7.30 | C | Foreign Exchange Future | 0.15100 | 0.13700 | 0 |
| 14/03/2011 | CHF / R On 14-March-11 | 7.30 | P | Foreign Exchange Future | 0.00000 | 0.00200 | 0 |
| 14/03/2011 | CHF / R On 19-September-11 | 7.60 | C | Foreign Exchange Future | 0.33600 | 0.34600 | 0 |
| 14/03/2011 | CHF / R On 19-September-11 | 7.60 | P | Foreign Exchange Future | 0.29700 | 0.29100 | 0 |
| 14/03/2011 | CHF / R On 19-September-11 | 7.65 | C | Foreign Exchange Future | 0.31200 | 0.32300 | 0 |
| 14/03/2011 | CHF / R On 19-September-11 | 7.65 | P | Foreign Exchange Future | 0.32300 | 0.31800 | 0 |
| 14/03/2011 | CHF / R On 19-September-11 | 7.70 | C | Foreign Exchange Future | 0.29200 | 0.30300 | 0 |
| 14/03/2011 | CHF / R On 19-September-11 | 7.70 | P | Foreign Exchange Future | 0.35300 | 0.34800 | 0 |
| 14/03/2011 | RAIN On 13-June-11 | | | Foreign Exchange Future | 13,916.27000 | 13,941.30000 | 0 |
| 14/03/2011 | RAIN On 13-June-11 | 13499.99 | C | Foreign Exchange Future | 416.30000 | 441.30000 | 0 |
| 14/03/2011 | RAIN On 13-June-11 | 13499.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2011 | RAIN On 13-June-11 | 13500.00 | C | Foreign Exchange Future | 416.30000 | 441.30000 | 0 |
| 14/03/2011 | RAIN On 13-June-11 | 13500.00 | 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 |
|------------|---------------------------|----------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/03/2011 | RAIN On 13-June-11 | 13500.01 | C | Foreign Exchange Future | 416.30000 | 441.30000 | 0 |
| 14/03/2011 | RAIN On 13-June-11 | 13500.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2011 | RAIN On 14-March-11 | 13599.99 | C | Foreign Exchange Future | 115.10000 | 156.70000 | 0 |
| 14/03/2011 | RAIN On 14-March-11 | 13599.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2011 | RAIN On 14-March-11 | 13600.00 | C | Foreign Exchange Future | 115.10000 | 156.70000 | 0 |
| 14/03/2011 | RAIN On 14-March-11 | 13600.00 | P | Foreign Exchange Future | 0.00000 | 0.10000 | 0 |
| 14/03/2011 | RAIN On 14-March-11 | 13600.01 | C | Foreign Exchange Future | 115.10000 | 156.60000 | 0 |
| 14/03/2011 | RAIN On 14-March-11 | 13600.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2011 | YUAN/R On 19-September-11 | | | Foreign Exchange Future | 1.08070 | 1.08810 | 0 |
| 14/03/2011 | YUAN/R On 13-June-11 | 1.00 | C | Foreign Exchange Future | 0.06830 | 0.07470 | 0 |
| 14/03/2011 | YUAN/R On 13-June-11 | 1.00 | P | Foreign Exchange Future | 0.00650 | 0.00560 | 0 |
| 14/03/2011 | YUAN/R On 19-September-11 | 1.05 | C | Foreign Exchange Future | 0.05930 | 0.06410 | 0 |
| 14/03/2011 | YUAN/R On 19-September-11 | 1.05 | P | Foreign Exchange Future | 0.02860 | 0.02600 | 0 |
| 14/03/2011 | YUAN/R On 19-September-11 | 1.10 | C | Foreign Exchange Future | 0.03710 | 0.04050 | 0 |
| 14/03/2011 | YUAN/R On 19-September-11 | 1.10 | P | Foreign Exchange Future | 0.05640 | 0.05240 | 0 |
| 14/03/2011 | YUAN/R On 19-September-11 | 1.15 | C | Foreign Exchange Future | 0.02340 | 0.02570 | 0 |
| 14/03/2011 | YUAN/R On 19-September-11 | 1.15 | P | Foreign Exchange Future | 0.09270 | 0.08760 | 0 |
| 15/03/2011 | \$ / R On 14-December-15 | | | Foreign Exchange Future | 9.29200 | 9.18860 | 0 |
| 15/03/2011 | \$ / R On 19-September-11 | 6.70 | C | Foreign Exchange Future | 0.58200 | 0.49900 | 0 |
| 15/03/2011 | \$ / R On 19-September-11 | 6.70 | P | Foreign Exchange Future | 0.12200 | 0.14200 | 5,000 |
| 15/03/2011 | \$ / R On 19-September-11 | 6.80 | C | Foreign Exchange Future | 0.51300 | 0.43400 | 0 |
| 15/03/2011 | \$ / R On 19-September-11 | 6.80 | P | Foreign Exchange Future | 0.15300 | 0.17700 | 10,000 |
| 15/03/2011 | \$ / R On 19-September-11 | 6.90 | C | Foreign Exchange Future | 0.44900 | 0.37500 | 0 |
| 15/03/2011 | \$ / R On 19-September-11 | 6.90 | P | Foreign Exchange Future | 0.18900 | 0.21800 | 10,000 |
| 15/03/2011 | \$ / R On 19-March-12 | 6.99 | C | Foreign Exchange Future | 0.66000 | 0.57800 | 0 |
| 15/03/2011 | \$ / R On 19-March-12 | 6.99 | P | Foreign Exchange Future | 0.27700 | 0.30000 | 0 |
| 15/03/2011 | \$ / R On 19-March-12 | 7.00 | C | Foreign Exchange Future | 0.65200 | 0.57100 | 0 |
| 15/03/2011 | \$ / R On 19-March-12 | 7.00 | P | Foreign Exchange Future | 0.28300 | 0.30700 | 1,000 |
| 15/03/2011 | \$ / R On 19-March-12 | 7.04 | C | Foreign Exchange Future | 0.63100 | 0.55100 | 0 |
| 15/03/2011 | \$ / R On 19-March-12 | 7.04 | P | Foreign Exchange Future | 0.29800 | 0.32300 | 0 |
| 15/03/2011 | \$ / R On 13-June-11 | 7.05 | C | Foreign Exchange Future | 0.20200 | 0.15400 | 500 |
| 15/03/2011 | \$ / R On 13-June-11 | 7.05 | P | Foreign Exchange Future | 0.19500 | 0.24900 | 0 |
| 15/03/2011 | \$ / R On 19-March-12 | 7.09 | C | Foreign Exchange Future | 0.60300 | 0.52500 | 0 |
| 15/03/2011 | \$ / R On 19-March-12 | 7.09 | P | Foreign Exchange Future | 0.32000 | 0.34700 | 0 |
| 15/03/2011 | \$ / R On 13-June-11 | 7.10 | C | Foreign Exchange Future | 0.18200 | 0.13800 | 650 |
| 15/03/2011 | \$ / R On 13-June-11 | 7.10 | P | Foreign Exchange Future | 0.22500 | 0.28300 | 0 |
| 15/03/2011 | \$ / R On 13-June-11 | 7.20 | C | Foreign Exchange Future | 0.14800 | 0.11100 | 2,190 |
| 15/03/2011 | \$ / R On 13-June-11 | 7.20 | P | Foreign Exchange Future | 0.29100 | 0.35600 | 0 |
| 15/03/2011 | \$ / R On 13-June-11 | 7.25 | C | Foreign Exchange Future | 0.13400 | 0.09900 | 500 |
| 15/03/2011 | \$ / R On 13-June-11 | 7.25 | P | Foreign Exchange Future | 0.32700 | 0.39400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2011 | \$ / R On 19-December-11 | 7.30 | C | Foreign Exchange Future | 0.37100 | 0.31700 | 0 |
| 15/03/2011 | \$ / R On 19-December-11 | 7.30 | P | Foreign Exchange Future | 0.41200 | 0.45900 | 0 |
| 15/03/2011 | \$ / R On 19-December-11 | 7.35 | C | Foreign Exchange Future | 0.35300 | 0.30100 | 0 |
| 15/03/2011 | \$ / R On 19-December-11 | 7.35 | P | Foreign Exchange Future | 0.44400 | 0.49300 | 0 |
| 15/03/2011 | \$ / R On 19-December-11 | 7.40 | C | Foreign Exchange Future | 0.33500 | 0.28600 | 0 |
| 15/03/2011 | \$ / R On 19-December-11 | 7.40 | P | Foreign Exchange Future | 0.47600 | 0.52800 | 0 |
| 15/03/2011 | \$ / R On 19-September-11 | 7.45 | C | Foreign Exchange Future | 0.21100 | 0.17400 | 10,000 |
| 15/03/2011 | \$ / R On 19-September-11 | 7.45 | P | Foreign Exchange Future | 0.50100 | 0.56700 | 0 |
| 15/03/2011 | \$ / R On 13-June-11 | 7.50 | C | Foreign Exchange Future | 0.08100 | 0.05900 | 800 |
| 15/03/2011 | \$ / R On 13-June-11 | 7.50 | P | Foreign Exchange Future | 0.52400 | 0.60400 | 0 |
| 15/03/2011 | \$ / R On 19-September-11 | 7.60 | C | Foreign Exchange Future | 0.17500 | 0.14300 | 200 |
| 15/03/2011 | \$ / R On 19-September-11 | 7.60 | P | Foreign Exchange Future | 0.61500 | 0.68600 | 0 |
| 15/03/2011 | \$ / R On 19-September-11 | 7.80 | C | Foreign Exchange Future | 0.13700 | 0.11200 | 2,800 |
| 15/03/2011 | \$ / R On 19-September-11 | 7.80 | P | Foreign Exchange Future | 0.77700 | 0.85500 | 0 |
| 15/03/2011 | \$ / R On 19-September-11 | 8.00 | C | Foreign Exchange Future | 0.10900 | 0.08900 | 3,000 |
| 15/03/2011 | \$ / R On 19-September-11 | 8.00 | P | Foreign Exchange Future | 0.94900 | 1.03200 | 0 |
| 15/03/2011 | \$ / R On 19-September-11 | 8.05 | C | Foreign Exchange Future | 0.10300 | 0.08400 | 0 |
| 15/03/2011 | \$ / R On 19-September-11 | 8.05 | P | Foreign Exchange Future | 0.99300 | 1.07700 | 0 |
| 15/03/2011 | \$ / R On 19-September-11 | 8.10 | C | Foreign Exchange Future | 0.09800 | 0.08000 | 0 |
| 15/03/2011 | \$ / R On 19-September-11 | 8.10 | P | Foreign Exchange Future | 1.03800 | 1.12300 | 0 |
| 15/03/2011 | \$ / R On 14-December-15 | 9.15 | C | Foreign Exchange Future | 1.55500 | 1.47000 | 0 |
| 15/03/2011 | \$ / R On 14-December-15 | 9.15 | P | Foreign Exchange Future | 1.41300 | 1.43100 | 0 |
| 15/03/2011 | \$ / R On 14-December-15 | 9.20 | C | Foreign Exchange Future | 1.53800 | 1.45400 | 0 |
| 15/03/2011 | \$ / R On 14-December-15 | 9.20 | P | Foreign Exchange Future | 1.44600 | 1.46500 | 0 |
| 15/03/2011 | \$ / R On 14-December-15 | 9.25 | C | Foreign Exchange Future | 1.52100 | 1.43800 | 0 |
| 15/03/2011 | \$ / R On 14-December-15 | 9.25 | P | Foreign Exchange Future | 1.47900 | 1.49900 | 0 |
| 15/03/2011 | \$ / R MAXI On 19-September-11 | | | Foreign Exchange Future | 7.16020 | 7.05660 | 0 |
| 15/03/2011 | \$ / R MAXI On 13-June-11 | 7.00 | C | Foreign Exchange Future | 0.22871 | 0.17188 | 0 |
| 15/03/2011 | \$ / R MAXI On 13-June-11 | 7.00 | P | Foreign Exchange Future | 0.17131 | 0.21638 | 0 |
| 15/03/2011 | \$ / R MAXI On 19-September-11 | 7.05 | C | Foreign Exchange Future | 0.36226 | 0.29645 | 0 |
| 15/03/2011 | \$ / R MAXI On 19-September-11 | 7.05 | P | Foreign Exchange Future | 0.25206 | 0.28985 | 0 |
| 15/03/2011 | \$ / R MAXI On 19-September-11 | 7.10 | C | Foreign Exchange Future | 0.33596 | 0.27697 | 0 |
| 15/03/2011 | \$ / R MAXI On 19-September-11 | 7.10 | P | Foreign Exchange Future | 0.27576 | 0.32037 | 0 |
| 15/03/2011 | \$ / R MAXI On 19-September-11 | 7.15 | C | Foreign Exchange Future | 0.31097 | 0.25881 | 0 |
| 15/03/2011 | \$ / R MAXI On 19-September-11 | 7.15 | P | Foreign Exchange Future | 0.30077 | 0.35221 | 0 |
| 15/03/2011 | \$ / R MAXI On 13-June-11 | 7.35 | C | Foreign Exchange Future | 0.10883 | 0.08024 | 0 |
| 15/03/2011 | \$ / R MAXI On 13-June-11 | 7.35 | P | Foreign Exchange Future | 0.40143 | 0.47474 | 60 |
| 15/03/2011 | £ / R On 19-December-11 | | | Foreign Exchange Future | 11.60760 | 11.49660 | 87 |
| 15/03/2011 | £ / R On 13-June-11 | 10.75 | C | Foreign Exchange Future | 0.66300 | 0.58000 | 0 |
| 15/03/2011 | £ / R On 13-June-11 | 10.75 | P | Foreign Exchange Future | 0.09300 | 0.12100 | 10 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2011 | £ / R On 19-September-11 | 11.45 | C | Foreign Exchange Future | 0.47700 | 0.42500 | 0 |
| 15/03/2011 | £ / R On 19-September-11 | 11.45 | P | Foreign Exchange Future | 0.45900 | 0.52100 | 0 |
| 15/03/2011 | £ / R On 19-September-11 | 11.50 | C | Foreign Exchange Future | 0.45600 | 0.40600 | 0 |
| 15/03/2011 | £ / R On 19-September-11 | 11.50 | P | Foreign Exchange Future | 0.48800 | 0.55200 | 0 |
| 15/03/2011 | £ / R On 19-September-11 | 11.55 | C | Foreign Exchange Future | 0.43600 | 0.38800 | 0 |
| 15/03/2011 | £ / R On 19-September-11 | 11.55 | P | Foreign Exchange Future | 0.51800 | 0.58400 | 0 |
| 15/03/2011 | £ / R On 19-December-11 | 11.60 | C | Foreign Exchange Future | 0.58900 | 0.52900 | 0 |
| 15/03/2011 | £ / R On 19-December-11 | 11.60 | P | Foreign Exchange Future | 0.58100 | 0.63200 | 0 |
| 15/03/2011 | £ / R On 19-December-11 | 11.65 | C | Foreign Exchange Future | 0.56900 | 0.51000 | 0 |
| 15/03/2011 | £ / R On 19-December-11 | 11.65 | P | Foreign Exchange Future | 0.61100 | 0.66300 | 0 |
| 15/03/2011 | £ / R On 19-December-11 | 11.70 | C | Foreign Exchange Future | 0.54900 | 0.49200 | 0 |
| 15/03/2011 | £ / R On 19-December-11 | 11.70 | P | Foreign Exchange Future | 0.64100 | 0.69500 | 0 |
| 15/03/2011 | £ / R On 13-June-11 | 11.80 | C | Foreign Exchange Future | 0.14100 | 0.11600 | 0 |
| 15/03/2011 | £ / R On 13-June-11 | 11.80 | P | Foreign Exchange Future | 0.62100 | 0.70700 | 0 |
| 15/03/2011 | £ / R On 13-June-11 | 11.85 | C | Foreign Exchange Future | 0.13000 | 0.10700 | 0 |
| 15/03/2011 | £ / R On 13-June-11 | 11.85 | P | Foreign Exchange Future | 0.66000 | 0.74800 | 0 |
| 15/03/2011 | £ / R On 13-June-11 | 11.90 | C | Foreign Exchange Future | 0.12000 | 0.09800 | 0 |
| 15/03/2011 | £ / R On 13-June-11 | 11.90 | P | Foreign Exchange Future | 0.70000 | 0.78900 | 0 |
| 15/03/2011 | £ / R On 13-June-11 | 11.95 | C | Foreign Exchange Future | 0.11000 | 0.09000 | 0 |
| 15/03/2011 | £ / R On 13-June-11 | 11.95 | P | Foreign Exchange Future | 0.74000 | 0.83100 | 100 |
| 15/03/2011 | £ / R On 19-September-11 | 12.10 | C | Foreign Exchange Future | 0.26300 | 0.23200 | 0 |
| 15/03/2011 | £ / R On 19-September-11 | 12.10 | P | Foreign Exchange Future | 0.89500 | 0.97800 | 200 |
| 15/03/2011 | £ / R On 19-December-11 | 12.20 | C | Foreign Exchange Future | 0.38400 | 0.34100 | 0 |
| 15/03/2011 | £ / R On 19-December-11 | 12.20 | P | Foreign Exchange Future | 0.97600 | 1.04400 | 250 |
| 15/03/2011 | ¥ / R On 19-September-11 | | | Foreign Exchange Future | 0.08860 | 0.08640 | 0 |
| 15/03/2011 | ¥ / R On 19-September-11 | 0.07 | C | Foreign Exchange Future | 0.01868 | 0.01649 | 0 |
| 15/03/2011 | ¥ / R On 19-September-11 | 0.07 | P | Foreign Exchange Future | 0.00008 | 0.00009 | 0 |
| 15/03/2011 | ¥ / R On 13-June-11 | 0.08 | C | Foreign Exchange Future | 0.01236 | 0.01023 | 0 |
| 15/03/2011 | ¥ / R On 13-June-11 | 0.08 | P | Foreign Exchange Future | 0.00006 | 0.00013 | 0 |
| 15/03/2011 | ¥ / R On 19-September-11 | 0.08 | C | Foreign Exchange Future | 0.00933 | 0.00760 | 0 |
| 15/03/2011 | ¥ / R On 19-September-11 | 0.08 | P | Foreign Exchange Future | 0.00073 | 0.00120 | 0 |
| 15/03/2011 | ¥ / R On 13-June-11 | 0.09 | C | Foreign Exchange Future | 0.00388 | 0.00273 | 0 |
| 15/03/2011 | ¥ / R On 13-June-11 | 0.09 | P | Foreign Exchange Future | 0.00158 | 0.00263 | 0 |
| 15/03/2011 | ¥ / R On 19-September-11 | 0.09 | C | Foreign Exchange Future | 0.00363 | 0.00288 | 0 |
| 15/03/2011 | ¥ / R On 19-September-11 | 0.09 | P | Foreign Exchange Future | 0.00503 | 0.00648 | 0 |
| 15/03/2011 | ¥ / R On 13-June-11 | 0.10 | C | Foreign Exchange Future | 0.00082 | 0.00056 | 0 |
| 15/03/2011 | ¥ / R On 13-June-11 | 0.10 | P | Foreign Exchange Future | 0.00852 | 0.01046 | 0 |
| 15/03/2011 | € / R On 19-December-11 | | | Foreign Exchange Future | 10.07460 | 9.93500 | 300 |
| 15/03/2011 | € / R On 19-September-11 | 9.60 | C | Foreign Exchange Future | 0.59400 | 0.49300 | 0 |
| 15/03/2011 | € / R On 19-September-11 | 9.60 | P | Foreign Exchange Future | 0.23300 | 0.27300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2011 | € / R On 19-September-11 | 9.65 | C | Foreign Exchange Future | 0.56400 | 0.46500 | 0 |
| 15/03/2011 | € / R On 19-September-11 | 9.65 | P | Foreign Exchange Future | 0.25300 | 0.29500 | 0 |
| 15/03/2011 | € / R On 19-September-11 | 9.70 | C | Foreign Exchange Future | 0.53400 | 0.43800 | 0 |
| 15/03/2011 | € / R On 19-September-11 | 9.70 | P | Foreign Exchange Future | 0.27300 | 0.31800 | 0 |
| 15/03/2011 | € / R On 19-December-11 | 9.75 | C | Foreign Exchange Future | 0.66500 | 0.57200 | 0 |
| 15/03/2011 | € / R On 19-December-11 | 9.75 | P | Foreign Exchange Future | 0.34000 | 0.38700 | 0 |
| 15/03/2011 | € / R On 19-December-11 | 9.80 | C | Foreign Exchange Future | 0.63700 | 0.54600 | 0 |
| 15/03/2011 | € / R On 19-December-11 | 9.80 | P | Foreign Exchange Future | 0.36200 | 0.41100 | 0 |
| 15/03/2011 | € / R On 19-December-11 | 9.85 | C | Foreign Exchange Future | 0.60900 | 0.52100 | 0 |
| 15/03/2011 | € / R On 19-December-11 | 9.85 | P | Foreign Exchange Future | 0.38400 | 0.43600 | 0 |
| 15/03/2011 | ANY DAY EXPIRY CAAB \$ On 18-March-11 | | | Can-Do Future | 6.96790 | 6.86520 | 524,280 |
| 15/03/2011 | ANY DAY EXPIRY CAAB \$ On 18-March-11 | 6.80 | C | Can-Do Future | 0.16900 | 0.07900 | 0 |
| 15/03/2011 | ANY DAY EXPIRY CAAB \$ On 18-March-11 | 6.80 | P | Can-Do Future | 0.00100 | 0.01400 | 0 |
| 15/03/2011 | ANY DAY EXPIRY CAAB \$ On 18-March-11 | 6.85 | C | Can-Do Future | 0.12200 | 0.04600 | 0 |
| 15/03/2011 | ANY DAY EXPIRY CAAB \$ On 18-March-11 | 6.85 | P | Can-Do Future | 0.00400 | 0.03100 | 0 |
| 15/03/2011 | ANY DAY EXPIRY CAAB \$ On 18-March-11 | 6.90 | C | Can-Do Future | 0.07900 | 0.02500 | 0 |
| 15/03/2011 | ANY DAY EXPIRY CAAB \$ On 18-March-11 | 6.90 | P | Can-Do Future | 0.01100 | 0.06000 | 0 |
| 15/03/2011 | ANY DAY EXPIRY CAAC € On 18-March-11 | | | Can-Do Future | 9.85160 | 9.58790 | 7,857 |
| 15/03/2011 | ANY DAY EXPIRY CAAC € On 18-March-11 | 9.55 | C | Can-Do Future | 0.30300 | 0.07200 | 0 |
| 15/03/2011 | ANY DAY EXPIRY CAAC € On 18-March-11 | 9.55 | P | Can-Do Future | 0.00100 | 0.03400 | 0 |
| 15/03/2011 | ANY DAY EXPIRY CAAC € On 18-March-11 | 9.60 | C | Can-Do Future | 0.25400 | 0.04400 | 0 |
| 15/03/2011 | ANY DAY EXPIRY CAAC € On 18-March-11 | 9.60 | P | Can-Do Future | 0.00200 | 0.05600 | 0 |
| 15/03/2011 | ANY DAY EXPIRY CAAC € On 18-March-11 | 9.65 | C | Can-Do Future | 0.20600 | 0.02700 | 0 |
| 15/03/2011 | ANY DAY EXPIRY CAAC € On 18-March-11 | 9.65 | P | Can-Do Future | 0.00400 | 0.08900 | 0 |
| 15/03/2011 | AU\$ / R On 14-December-15 | | | Foreign Exchange Future | 7.81170 | 7.82980 | 0 |
| 15/03/2011 | AU\$ / R On 19-September-11 | 6.60 | C | Foreign Exchange Future | 0.44000 | 0.45400 | 0 |
| 15/03/2011 | AU\$ / R On 19-September-11 | 6.60 | P | Foreign Exchange Future | 0.11200 | 0.10700 | 0 |
| 15/03/2011 | AU\$ / R On 19-September-11 | 6.65 | C | Foreign Exchange Future | 0.40200 | 0.41500 | 0 |
| 15/03/2011 | AU\$ / R On 19-September-11 | 6.65 | P | Foreign Exchange Future | 0.12400 | 0.11800 | 0 |
| 15/03/2011 | AU\$ / R On 19-September-11 | 6.70 | C | Foreign Exchange Future | 0.36500 | 0.37800 | 0 |
| 15/03/2011 | AU\$ / R On 19-September-11 | 6.70 | P | Foreign Exchange Future | 0.13700 | 0.13100 | 0 |
| 15/03/2011 | AU\$ / R On 14-December-15 | 7.25 | C | Foreign Exchange Future | 1.12900 | 1.14000 | 0 |
| 15/03/2011 | AU\$ / R On 14-December-15 | 7.25 | P | Foreign Exchange Future | 0.56700 | 0.56000 | 0 |
| 15/03/2011 | AU\$ / R On 14-December-15 | 7.30 | C | Foreign Exchange Future | 1.10100 | 1.11200 | 0 |
| 15/03/2011 | AU\$ / R On 14-December-15 | 7.30 | P | Foreign Exchange Future | 0.58900 | 0.58200 | 0 |
| 15/03/2011 | AU\$ / R On 14-December-15 | 7.35 | C | Foreign Exchange Future | 1.07400 | 1.08500 | 0 |
| 15/03/2011 | AU\$ / R On 14-December-15 | 7.35 | P | Foreign Exchange Future | 0.61200 | 0.60500 | 0 |
| 15/03/2011 | CAD/ R On 19-September-11 | | | Foreign Exchange Future | 7.24240 | 7.20610 | 0 |
| 15/03/2011 | CAD/ R On 13-June-11 | 6.85 | C | Foreign Exchange Future | 0.38100 | 0.34500 | 0 |
| 15/03/2011 | CAD/ R On 13-June-11 | 6.85 | P | Foreign Exchange Future | 0.07600 | 0.07400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 15/03/2011 | CAD/ R On 13-June-11 | 6.90 | C | Foreign Exchange Future | 0.34400 | 0.30800 | 0 |
| 15/03/2011 | CAD/ R On 13-June-11 | 6.90 | P | Foreign Exchange Future | 0.08900 | 0.08700 | 0 |
| 15/03/2011 | CAD/ R On 13-June-11 | 6.95 | C | Foreign Exchange Future | 0.30800 | 0.27200 | 0 |
| 15/03/2011 | CAD/ R On 13-June-11 | 6.95 | P | Foreign Exchange Future | 0.10300 | 0.10100 | 0 |
| 15/03/2011 | CAD/ R On 19-September-11 | 7.20 | C | Foreign Exchange Future | 0.26300 | 0.23400 | 0 |
| 15/03/2011 | CAD/ R On 19-September-11 | 7.20 | P | Foreign Exchange Future | 0.22100 | 0.22800 | 0 |
| 15/03/2011 | CAD/ R On 19-September-11 | 7.25 | C | Foreign Exchange Future | 0.23700 | 0.21300 | 0 |
| 15/03/2011 | CAD/ R On 19-September-11 | 7.25 | P | Foreign Exchange Future | 0.24500 | 0.25700 | 0 |
| 15/03/2011 | CAD/ R On 19-September-11 | 7.30 | C | Foreign Exchange Future | 0.21700 | 0.19400 | 0 |
| 15/03/2011 | CAD/ R On 19-September-11 | 7.30 | P | Foreign Exchange Future | 0.27500 | 0.28800 | 0 |
| 15/03/2011 | CHF / R On 19-September-11 | | | Foreign Exchange Future | 7.81680 | 7.63900 | 0 |
| 15/03/2011 | CHF / R On 13-June-11 | 7.05 | C | Foreign Exchange Future | 0.67900 | 0.53000 | 0 |
| 15/03/2011 | CHF / R On 13-June-11 | 7.05 | P | Foreign Exchange Future | 0.03100 | 0.05600 | 0 |
| 15/03/2011 | CHF / R On 13-June-11 | 7.10 | C | Foreign Exchange Future | 0.63500 | 0.49000 | 0 |
| 15/03/2011 | CHF / R On 13-June-11 | 7.10 | P | Foreign Exchange Future | 0.03700 | 0.06600 | 0 |
| 15/03/2011 | CHF / R On 13-June-11 | 7.15 | C | Foreign Exchange Future | 0.59300 | 0.45100 | 0 |
| 15/03/2011 | CHF / R On 13-June-11 | 7.15 | P | Foreign Exchange Future | 0.04500 | 0.07700 | 0 |
| 15/03/2011 | CHF / R On 19-September-11 | 7.60 | C | Foreign Exchange Future | 0.43400 | 0.33600 | 0 |
| 15/03/2011 | CHF / R On 19-September-11 | 7.60 | P | Foreign Exchange Future | 0.21700 | 0.29700 | 0 |
| 15/03/2011 | CHF / R On 19-September-11 | 7.65 | C | Foreign Exchange Future | 0.40600 | 0.31200 | 0 |
| 15/03/2011 | CHF / R On 19-September-11 | 7.65 | P | Foreign Exchange Future | 0.23900 | 0.32300 | 0 |
| 15/03/2011 | CHF / R On 19-September-11 | 7.70 | C | Foreign Exchange Future | 0.38000 | 0.29200 | 0 |
| 15/03/2011 | CHF / R On 19-September-11 | 7.70 | P | Foreign Exchange Future | 0.26300 | 0.35300 | 0 |
| 15/03/2011 | RAIN On 13-June-11 | | | Foreign Exchange Future | 14,127.58000 | 13,916.27000 | 0 |
| 15/03/2011 | RAIN On 13-June-11 | 13499.99 | C | Foreign Exchange Future | 627.60000 | 416.30000 | 0 |
| 15/03/2011 | RAIN On 13-June-11 | 13499.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2011 | RAIN On 13-June-11 | 13500.00 | C | Foreign Exchange Future | 627.60000 | 416.30000 | 0 |
| 15/03/2011 | RAIN On 13-June-11 | 13500.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2011 | RAIN On 13-June-11 | 13500.01 | C | Foreign Exchange Future | 627.60000 | 416.30000 | 0 |
| 15/03/2011 | RAIN On 13-June-11 | 13500.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2011 | YUAN/R On 19-September-11 | | | Foreign Exchange Future | 1.09560 | 1.08070 | 0 |
| 15/03/2011 | YUAN/R On 13-June-11 | 1.00 | C | Foreign Exchange Future | 0.08120 | 0.06830 | 0 |
| 15/03/2011 | YUAN/R On 13-June-11 | 1.00 | P | Foreign Exchange Future | 0.00500 | 0.00650 | 0 |
| 15/03/2011 | YUAN/R On 19-September-11 | 1.05 | C | Foreign Exchange Future | 0.07000 | 0.05930 | 0 |
| 15/03/2011 | YUAN/R On 19-September-11 | 1.05 | P | Foreign Exchange Future | 0.02440 | 0.02860 | 0 |
| 15/03/2011 | YUAN/R On 19-September-11 | 1.10 | C | Foreign Exchange Future | 0.04480 | 0.03710 | 0 |
| 15/03/2011 | YUAN/R On 19-September-11 | 1.10 | P | Foreign Exchange Future | 0.04920 | 0.05640 | 0 |
| 15/03/2011 | YUAN/R On 19-September-11 | 1.15 | C | Foreign Exchange Future | 0.02870 | 0.02340 | 0 |
| 15/03/2011 | YUAN/R On 19-September-11 | 1.15 | P | Foreign Exchange Future | 0.08310 | 0.09270 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|-----------------------|------------------|--------|--------------|---------|-----------|---------------------------------|---------------|
| Futures Open Interest | | | | | | | 1,069,139.00 |
| Options Open Interest | | | | | | | 58,470.00 |
| Total | | | | | | | 1,127,609.00 |