



Currency Futures & Options Monthly Statistics

From: 01/02/2011 To: 14/02/2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/02/2011 | \$ / R On 14 March 2011 | | | Foreign Exchange Future | 7.19550 | 7.22630 | 218,675 |
| 01/02/2011 | \$ / R On 14 March 2011 | 8.00 | C | Foreign Exchange Future | 0.00700 | 0.00900 | 29,607 |
| 01/02/2011 | \$ / R On 14 March 2011 | 8.05 | C | Foreign Exchange Future | 0.00600 | 0.00700 | 340 |
| 01/02/2011 | \$ / R On 14 March 2011 | 7.95 | C | Foreign Exchange Future | 0.00900 | 0.01100 | 0 |
| 01/02/2011 | \$ / R On 14 March 2011 | 8.50 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 30,000 |
| 01/02/2011 | \$ / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 01/02/2011 | \$ / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.09600 | 0.10900 | 29,607 |
| 01/02/2011 | \$ / R On 14 March 2011 | 8.40 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 3,000 |
| 01/02/2011 | \$ / R On 14 March 2011 | 7.50 | C | Foreign Exchange Future | 0.04700 | 0.05400 | 12,000 |
| 01/02/2011 | \$ / R On 14 March 2011 | 7.55 | C | Foreign Exchange Future | 0.03900 | 0.04500 | 871 |
| 01/02/2011 | \$ / R On 14 March 2011 | 7.35 | C | Foreign Exchange Future | 0.08000 | 0.09200 | 400 |
| 01/02/2011 | \$ / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.13400 | 0.15000 | 0 |
| 01/02/2011 | \$ / R On 14 March 2011 | 7.60 | C | Foreign Exchange Future | 0.03200 | 0.03800 | 3,071 |
| 01/02/2011 | \$ / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.11300 | 0.12800 | 9,600 |
| 01/02/2011 | \$ / R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.19200 | 0.21200 | 3,280 |
| 01/02/2011 | \$ / R On 14 March 2011 | 7.40 | C | Foreign Exchange Future | 0.06700 | 0.07700 | 65 |
| 01/02/2011 | \$ / R On 14 March 2011 | 7.15 | C | Foreign Exchange Future | 0.16100 | 0.18000 | 600 |
| 01/02/2011 | \$ / R On 14 March 2011 | 6.85 | C | Foreign Exchange Future | 0.37900 | 0.40700 | 8,500 |
| 01/02/2011 | \$ / R On 14 March 2011 | 7.35 | P | Foreign Exchange Future | 0.23500 | 0.21600 | 0 |
| 01/02/2011 | \$ / R On 14 March 2011 | 7.15 | P | Foreign Exchange Future | 0.11600 | 0.10400 | 0 |
| 01/02/2011 | \$ / R On 14 March 2011 | 7.40 | P | Foreign Exchange Future | 0.27200 | 0.25100 | 0 |
| 01/02/2011 | \$ / R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.09700 | 0.08600 | 3,000 |
| 01/02/2011 | \$ / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.16800 | 0.15200 | 3,000 |
| 01/02/2011 | \$ / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.13900 | 0.12400 | 2,571 |
| 01/02/2011 | \$ / R On 14 March 2011 | 6.85 | P | Foreign Exchange Future | 0.03400 | 0.03100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/02/2011 | \$ / R On 14 March 2011 | 7.60 | P | Foreign Exchange Future | 0.43700 | 0.41200 | 0 |
| 01/02/2011 | \$ / R On 14 March 2011 | 7.55 | P | Foreign Exchange Future | 0.39400 | 0.36900 | 0 |
| 01/02/2011 | \$ / R On 14 March 2011 | 7.50 | P | Foreign Exchange Future | 0.35200 | 0.32800 | 0 |
| 01/02/2011 | \$ / R On 14 March 2011 | 8.40 | P | Foreign Exchange Future | 1.20700 | 1.17600 | 0 |
| 01/02/2011 | \$ / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.20100 | 0.18300 | 0 |
| 01/02/2011 | \$ / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 3.30500 | 3.27400 | 0 |
| 01/02/2011 | \$ / R On 14 March 2011 | 7.95 | P | Foreign Exchange Future | 0.76400 | 0.73500 | 0 |
| 01/02/2011 | \$ / R On 14 March 2011 | 8.50 | P | Foreign Exchange Future | 1.30600 | 1.27600 | 0 |
| 01/02/2011 | \$ / R On 14 March 2011 | 8.05 | P | Foreign Exchange Future | 0.86100 | 0.83100 | 0 |
| 01/02/2011 | \$ / R On 14 March 2011 | 8.00 | P | Foreign Exchange Future | 0.81200 | 0.78300 | 0 |
| 01/02/2011 | \$ / R On 13 June 2011 | | | Foreign Exchange Future | 7.29310 | 7.32580 | 53,982 |
| 01/02/2011 | \$ / R On 13 June 2011 | 7.45 | C | Foreign Exchange Future | 0.20100 | 0.21300 | 0 |
| 01/02/2011 | \$ / R On 13 June 2011 | 7.50 | C | Foreign Exchange Future | 0.18600 | 0.19700 | 800 |
| 01/02/2011 | \$ / R On 13 June 2011 | 7.40 | C | Foreign Exchange Future | 0.21700 | 0.23000 | 0 |
| 01/02/2011 | \$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.65000 | 0.67800 | 0 |
| 01/02/2011 | \$ / R On 13 June 2011 | 7.20 | C | Foreign Exchange Future | 0.30600 | 0.32300 | 300 |
| 01/02/2011 | \$ / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.39400 | 0.41500 | 500 |
| 01/02/2011 | \$ / R On 13 June 2011 | 8.00 | C | Foreign Exchange Future | 0.08800 | 0.09400 | 500 |
| 01/02/2011 | \$ / R On 13 June 2011 | 7.80 | C | Foreign Exchange Future | 0.11800 | 0.12500 | 1,000 |
| 01/02/2011 | \$ / R On 13 June 2011 | 7.25 | C | Foreign Exchange Future | 0.27900 | 0.00000 | 500 |
| 01/02/2011 | \$ / R On 13 June 2011 | 7.25 | P | Foreign Exchange Future | 0.23600 | 0.00000 | 0 |
| 01/02/2011 | \$ / R On 13 June 2011 | 7.80 | P | Foreign Exchange Future | 0.62500 | 0.59900 | 0 |
| 01/02/2011 | \$ / R On 13 June 2011 | 8.00 | P | Foreign Exchange Future | 0.79500 | 0.76800 | 0 |
| 01/02/2011 | \$ / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.15100 | 0.13900 | 0 |
| 01/02/2011 | \$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.05700 | 0.05200 | 300 |
| 01/02/2011 | \$ / R On 13 June 2011 | 7.20 | P | Foreign Exchange Future | 0.21300 | 0.19700 | 0 |
| 01/02/2011 | \$ / R On 13 June 2011 | 7.40 | P | Foreign Exchange Future | 0.32400 | 0.30400 | 1,000 |
| 01/02/2011 | \$ / R On 13 June 2011 | 7.50 | P | Foreign Exchange Future | 0.39300 | 0.37100 | 0 |
| 01/02/2011 | \$ / R On 13 June 2011 | 7.45 | P | Foreign Exchange Future | 0.35800 | 0.33700 | 0 |
| 01/02/2011 | \$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.40000 | 7.43490 | 12,055 |
| 01/02/2011 | \$ / R On 19 September 2011 | 8.05 | C | Foreign Exchange Future | 0.17000 | 0.18100 | 0 |
| 01/02/2011 | \$ / R On 19 September 2011 | 8.10 | C | Foreign Exchange Future | 0.16100 | 0.17200 | 0 |
| 01/02/2011 | \$ / R On 19 September 2011 | 8.00 | C | Foreign Exchange Future | 0.17900 | 0.19000 | 0 |
| 01/02/2011 | \$ / R On 19 September 2011 | 7.80 | C | Foreign Exchange Future | 0.22200 | 0.23500 | 2,800 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/02/2011 | \$ / R On 19 September 2011 | 7.40 | C | Foreign Exchange Future | 0.34800 | 0.37000 | 0 |
| 01/02/2011 | \$ / R On 19 September 2011 | 7.40 | P | Foreign Exchange Future | 0.34800 | 0.33500 | 2,800 |
| 01/02/2011 | \$ / R On 19 September 2011 | 8.00 | P | Foreign Exchange Future | 0.77900 | 0.75500 | 0 |
| 01/02/2011 | \$ / R On 19 September 2011 | 7.80 | P | Foreign Exchange Future | 0.62200 | 0.60000 | 0 |
| 01/02/2011 | \$ / R On 19 September 2011 | 8.10 | P | Foreign Exchange Future | 0.86100 | 0.83700 | 0 |
| 01/02/2011 | \$ / R On 19 September 2011 | 8.05 | P | Foreign Exchange Future | 0.82000 | 0.79600 | 0 |
| 01/02/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.50350 | 7.54150 | 190 |
| 01/02/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.49700 | 0.52200 | 0 |
| 01/02/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.47200 | 0.49600 | 0 |
| 01/02/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.52300 | 0.54900 | 0 |
| 01/02/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.32000 | 0.30800 | 0 |
| 01/02/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.36900 | 0.35500 | 0 |
| 01/02/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.34400 | 0.33100 | 0 |
| 01/02/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.47860 | 9.50720 | 0 |
| 01/02/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.66300 | 1.67400 | 0 |
| 01/02/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.64500 | 1.65600 | 0 |
| 01/02/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.68100 | 1.69200 | 0 |
| 01/02/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.35200 | 1.33500 | 0 |
| 01/02/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.41600 | 1.39900 | 0 |
| 01/02/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.38400 | 1.36700 | 0 |
| 01/02/2011 | \$ / R MAXI On 14 March 2011 | | | Foreign Exchange Future | 7.19550 | 7.22630 | 125 |
| 01/02/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.26051 | 0.28441 | 0 |
| 01/02/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.22499 | 0.24730 | 0 |
| 01/02/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | C | Foreign Exchange Future | 0.29824 | 0.32354 | 0 |
| 01/02/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | P | Foreign Exchange Future | 0.05274 | 0.04724 | 0 |
| 01/02/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.07949 | 0.07100 | 0 |
| 01/02/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.06501 | 0.05811 | 0 |
| 01/02/2011 | \$ / R MAXI On 13 June 2011 | | | Foreign Exchange Future | 7.29310 | 7.32580 | 20 |
| 01/02/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.39370 | 0.41513 | 0 |
| 01/02/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.36279 | 0.38291 | 0 |
| 01/02/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | C | Foreign Exchange Future | 0.42612 | 0.44880 | 0 |
| 01/02/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | P | Foreign Exchange Future | 0.13302 | 0.12300 | 0 |
| 01/02/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.16969 | 0.15711 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/02/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.15060 | 0.13933 | 0 |
| 01/02/2011 | £ / R On 14 March 2011 | | | Foreign Exchange Future | 11.58630 | 11.52200 | 31,993 |
| 01/02/2011 | £ / R On 14 March 2011 | 11.80 | C | Foreign Exchange Future | 0.14200 | 0.12400 | 0 |
| 01/02/2011 | £ / R On 14 March 2011 | 11.85 | C | Foreign Exchange Future | 0.12700 | 0.11100 | 0 |
| 01/02/2011 | £ / R On 14 March 2011 | 11.75 | C | Foreign Exchange Future | 0.15800 | 0.13900 | 0 |
| 01/02/2011 | £ / R On 14 March 2011 | 11.45 | C | Foreign Exchange Future | 0.29800 | 0.26100 | 870 |
| 01/02/2011 | £ / R On 14 March 2011 | 12.55 | C | Foreign Exchange Future | 0.02600 | 0.02200 | 870 |
| 01/02/2011 | £ / R On 14 March 2011 | 12.00 | C | Foreign Exchange Future | 0.09100 | 0.07900 | 150 |
| 01/02/2011 | £ / R On 14 March 2011 | 12.00 | P | Foreign Exchange Future | 0.50500 | 0.55700 | 0 |
| 01/02/2011 | £ / R On 14 March 2011 | 12.55 | P | Foreign Exchange Future | 0.99000 | 1.05000 | 0 |
| 01/02/2011 | £ / R On 14 March 2011 | 11.75 | P | Foreign Exchange Future | 0.32200 | 0.36700 | 0 |
| 01/02/2011 | £ / R On 14 March 2011 | 11.45 | P | Foreign Exchange Future | 0.16200 | 0.18900 | 0 |
| 01/02/2011 | £ / R On 14 March 2011 | 11.85 | P | Foreign Exchange Future | 0.39100 | 0.43900 | 0 |
| 01/02/2011 | £ / R On 14 March 2011 | 11.80 | P | Foreign Exchange Future | 0.35600 | 0.40200 | 0 |
| 01/02/2011 | £ / R On 13 June 2011 | | | Foreign Exchange Future | 11.73130 | 11.67040 | 2,391 |
| 01/02/2011 | £ / R On 13 June 2011 | 11.85 | C | Foreign Exchange Future | 0.35800 | 0.33500 | 0 |
| 01/02/2011 | £ / R On 13 June 2011 | 11.90 | C | Foreign Exchange Future | 0.34000 | 0.31700 | 0 |
| 01/02/2011 | £ / R On 13 June 2011 | 11.45 | C | Foreign Exchange Future | 0.55400 | 0.51800 | 10 |
| 01/02/2011 | £ / R On 13 June 2011 | 11.55 | C | Foreign Exchange Future | 0.49700 | 0.46300 | 0 |
| 01/02/2011 | £ / R On 13 June 2011 | 11.80 | C | Foreign Exchange Future | 0.37700 | 0.35300 | 0 |
| 01/02/2011 | £ / R On 13 June 2011 | 10.75 | C | Foreign Exchange Future | 1.05800 | 1.00900 | 0 |
| 01/02/2011 | £ / R On 13 June 2011 | 10.75 | P | Foreign Exchange Future | 0.07700 | 0.08900 | 10 |
| 01/02/2011 | £ / R On 13 June 2011 | 11.45 | P | Foreign Exchange Future | 0.27300 | 0.29800 | 0 |
| 01/02/2011 | £ / R On 13 June 2011 | 11.80 | P | Foreign Exchange Future | 0.44600 | 0.48300 | 0 |
| 01/02/2011 | £ / R On 13 June 2011 | 11.55 | P | Foreign Exchange Future | 0.31600 | 0.34300 | 100 |
| 01/02/2011 | £ / R On 13 June 2011 | 11.90 | P | Foreign Exchange Future | 0.50900 | 0.54700 | 0 |
| 01/02/2011 | £ / R On 13 June 2011 | 11.85 | P | Foreign Exchange Future | 0.47700 | 0.51500 | 0 |
| 01/02/2011 | £ / R On 19 September 2011 | | | Foreign Exchange Future | 11.88300 | 11.82680 | 2,457 |
| 01/02/2011 | £ / R On 19 September 2011 | 11.50 | C | Foreign Exchange Future | 0.74700 | 0.71500 | 0 |
| 01/02/2011 | £ / R On 19 September 2011 | 11.55 | C | Foreign Exchange Future | 0.71800 | 0.68700 | 0 |
| 01/02/2011 | £ / R On 19 September 2011 | 11.65 | C | Foreign Exchange Future | 0.66300 | 0.63300 | 0 |
| 01/02/2011 | £ / R On 19 September 2011 | 11.45 | C | Foreign Exchange Future | 0.77600 | 0.74400 | 0 |
| 01/02/2011 | £ / R On 19 September 2011 | 11.45 | P | Foreign Exchange Future | 0.34300 | 0.36700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/02/2011 | £ / R On 19 September 2011 | 11.65 | P | Foreign Exchange Future | 0.43000 | 0.45600 | 100 |
| 01/02/2011 | £ / R On 19 September 2011 | 11.55 | P | Foreign Exchange Future | 0.38500 | 0.41000 | 0 |
| 01/02/2011 | £ / R On 19 September 2011 | 11.50 | P | Foreign Exchange Future | 0.36400 | 0.38800 | 0 |
| 01/02/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.02610 | 11.97500 | 0 |
| 01/02/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.85000 | 0.82400 | 0 |
| 01/02/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.82300 | 0.79700 | 0 |
| 01/02/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.87700 | 0.85100 | 0 |
| 01/02/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.45100 | 0.47600 | 0 |
| 01/02/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.49700 | 0.52200 | 0 |
| 01/02/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.47400 | 0.49900 | 0 |
| 01/02/2011 | ¥ / R On 14 March 2011 | | | Foreign Exchange Future | 0.08810 | 0.08810 | 522 |
| 01/02/2011 | ¥ / R On 14 March 2011 | 0.09 | C | Foreign Exchange Future | 0.00260 | 0.00265 | 0 |
| 01/02/2011 | ¥ / R On 14 March 2011 | 0.10 | C | Foreign Exchange Future | 0.00026 | 0.00029 | 0 |
| 01/02/2011 | ¥ / R On 14 March 2011 | 0.08 | C | Foreign Exchange Future | 0.01111 | 0.01112 | 0 |
| 01/02/2011 | ¥ / R On 14 March 2011 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00002 | 0 |
| 01/02/2011 | ¥ / R On 14 March 2011 | 0.10 | P | Foreign Exchange Future | 0.00916 | 0.00919 | 0 |
| 01/02/2011 | ¥ / R On 14 March 2011 | 0.09 | P | Foreign Exchange Future | 0.00150 | 0.00155 | 0 |
| 01/02/2011 | ¥ / R On 13 June 2011 | | | Foreign Exchange Future | 0.08940 | 0.08940 | 573 |
| 01/02/2011 | ¥ / R On 13 June 2011 | 0.09 | C | Foreign Exchange Future | 0.00611 | 0.00620 | 0 |
| 01/02/2011 | ¥ / R On 13 June 2011 | 0.10 | C | Foreign Exchange Future | 0.00207 | 0.00215 | 0 |
| 01/02/2011 | ¥ / R On 13 June 2011 | 0.08 | C | Foreign Exchange Future | 0.01455 | 0.01457 | 0 |
| 01/02/2011 | ¥ / R On 13 June 2011 | 0.08 | P | Foreign Exchange Future | 0.00015 | 0.00017 | 0 |
| 01/02/2011 | ¥ / R On 13 June 2011 | 0.10 | P | Foreign Exchange Future | 0.00767 | 0.00775 | 0 |
| 01/02/2011 | ¥ / R On 13 June 2011 | 0.09 | P | Foreign Exchange Future | 0.00171 | 0.00180 | 0 |
| 01/02/2011 | € / R On 14 March 2011 | | | Foreign Exchange Future | 9.89500 | 9.90330 | 17,115 |
| 01/02/2011 | € / R On 14 March 2011 | 9.80 | C | Foreign Exchange Future | 0.23200 | 0.24500 | 0 |
| 01/02/2011 | € / R On 14 March 2011 | 9.85 | C | Foreign Exchange Future | 0.20300 | 0.21500 | 0 |
| 01/02/2011 | € / R On 14 March 2011 | 9.75 | C | Foreign Exchange Future | 0.26400 | 0.27600 | 0 |
| 01/02/2011 | € / R On 14 March 2011 | 9.50 | C | Foreign Exchange Future | 0.44800 | 0.46100 | 10,429 |
| 01/02/2011 | € / R On 14 March 2011 | 10.40 | C | Foreign Exchange Future | 0.04600 | 0.05100 | 14,937 |
| 01/02/2011 | € / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.03500 | 0.03900 | 4,508 |
| 01/02/2011 | € / R On 14 March 2011 | 10.10 | C | Foreign Exchange Future | 0.10500 | 0.11400 | 100 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/02/2011 | € / R On 14 March 2011 | 9.60 | C | Foreign Exchange Future | 0.36900 | 0.38200 | 500 |
| 01/02/2011 | € / R On 14 March 2011 | 10.00 | C | Foreign Exchange Future | 0.13700 | 0.14700 | 500 |
| 01/02/2011 | € / R On 14 March 2011 | 9.60 | P | Foreign Exchange Future | 0.07400 | 0.07900 | 3,000 |
| 01/02/2011 | € / R On 14 March 2011 | 10.00 | P | Foreign Exchange Future | 0.24200 | 0.24400 | 0 |
| 01/02/2011 | € / R On 14 March 2011 | 10.10 | P | Foreign Exchange Future | 0.31000 | 0.31100 | 0 |
| 01/02/2011 | € / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 0.64000 | 0.63600 | 0 |
| 01/02/2011 | € / R On 14 March 2011 | 10.40 | P | Foreign Exchange Future | 0.55100 | 0.54800 | 0 |
| 01/02/2011 | € / R On 14 March 2011 | 9.75 | P | Foreign Exchange Future | 0.11900 | 0.12300 | 0 |
| 01/02/2011 | € / R On 14 March 2011 | 9.50 | P | Foreign Exchange Future | 0.05300 | 0.05800 | 0 |
| 01/02/2011 | € / R On 14 March 2011 | 9.85 | P | Foreign Exchange Future | 0.15800 | 0.16200 | 0 |
| 01/02/2011 | € / R On 14 March 2011 | 9.80 | P | Foreign Exchange Future | 0.13700 | 0.14200 | 0 |
| 01/02/2011 | € / R On 13 June 2011 | | | Foreign Exchange Future | 10.01700 | 10.02660 | 7,278 |
| 01/02/2011 | € / R On 13 June 2011 | 9.80 | C | Foreign Exchange Future | 0.44300 | 0.45200 | 0 |
| 01/02/2011 | € / R On 13 June 2011 | 9.75 | C | Foreign Exchange Future | 0.47400 | 0.48200 | 0 |
| 01/02/2011 | € / R On 13 June 2011 | 9.85 | C | Foreign Exchange Future | 0.41400 | 0.42200 | 0 |
| 01/02/2011 | € / R On 13 June 2011 | 9.85 | P | Foreign Exchange Future | 0.24700 | 0.24500 | 0 |
| 01/02/2011 | € / R On 13 June 2011 | 9.75 | P | Foreign Exchange Future | 0.20700 | 0.20500 | 0 |
| 01/02/2011 | € / R On 13 June 2011 | 9.80 | P | Foreign Exchange Future | 0.22600 | 0.22500 | 0 |
| 01/02/2011 | € / R On 19 September 2011 | | | Foreign Exchange Future | 10.14520 | 10.15800 | 2,463 |
| 01/02/2011 | € / R On 19 September 2011 | 9.65 | C | Foreign Exchange Future | 0.71500 | 0.73300 | 0 |
| 01/02/2011 | € / R On 19 September 2011 | 9.70 | C | Foreign Exchange Future | 0.68300 | 0.70000 | 0 |
| 01/02/2011 | € / R On 19 September 2011 | 9.60 | C | Foreign Exchange Future | 0.74800 | 0.76600 | 0 |
| 01/02/2011 | € / R On 19 September 2011 | 9.60 | P | Foreign Exchange Future | 0.20300 | 0.20800 | 0 |
| 01/02/2011 | € / R On 19 September 2011 | 9.70 | P | Foreign Exchange Future | 0.23800 | 0.24200 | 0 |
| 01/02/2011 | € / R On 19 September 2011 | 9.65 | P | Foreign Exchange Future | 0.22000 | 0.22500 | 0 |
| 01/02/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 10.26660 | 10.28270 | 0 |
| 01/02/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 0.76800 | 0.79200 | 0 |
| 01/02/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 0.79900 | 0.82200 | 0 |
| 01/02/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 0.73900 | 0.76100 | 0 |
| 01/02/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.32200 | 0.32800 | 0 |
| 01/02/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.28200 | 0.28900 | 0 |
| 01/02/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.30100 | 0.30900 | 0 |
| 01/02/2011 | AU\$ / R On 14 March 2011 | | | Foreign Exchange Future | 7.21670 | 7.15420 | 7,822 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/02/2011 | AU\$ / R On 14 March 2011 | 6.70 | C | Foreign Exchange Future | 0.52600 | 0.46700 | 0 |
| 01/02/2011 | AU\$ / R On 14 March 2011 | 6.75 | C | Foreign Exchange Future | 0.47800 | 0.42000 | 0 |
| 01/02/2011 | AU\$ / R On 14 March 2011 | 6.65 | C | Foreign Exchange Future | 0.57500 | 0.51500 | 0 |
| 01/02/2011 | AU\$ / R On 14 March 2011 | 6.65 | P | Foreign Exchange Future | 0.00800 | 0.01100 | 0 |
| 01/02/2011 | AU\$ / R On 14 March 2011 | 6.75 | P | Foreign Exchange Future | 0.01100 | 0.01600 | 0 |
| 01/02/2011 | AU\$ / R On 14 March 2011 | 6.70 | P | Foreign Exchange Future | 0.00900 | 0.01300 | 0 |
| 01/02/2011 | AU\$ / R On 13 June 2011 | | | Foreign Exchange Future | 7.23120 | 7.17020 | 1,505 |
| 01/02/2011 | AU\$ / R On 13 June 2011 | 6.65 | C | Foreign Exchange Future | 0.62700 | 0.56900 | 0 |
| 01/02/2011 | AU\$ / R On 13 June 2011 | 6.60 | C | Foreign Exchange Future | 0.67200 | 0.61400 | 0 |
| 01/02/2011 | AU\$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.58300 | 0.52500 | 0 |
| 01/02/2011 | AU\$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.05200 | 0.05500 | 0 |
| 01/02/2011 | AU\$ / R On 13 June 2011 | 6.60 | P | Foreign Exchange Future | 0.04100 | 0.04400 | 0 |
| 01/02/2011 | AU\$ / R On 13 June 2011 | 6.65 | P | Foreign Exchange Future | 0.04600 | 0.04900 | 0 |
| 01/02/2011 | AU\$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.24670 | 7.18640 | 5,840 |
| 01/02/2011 | AU\$ / R On 19 September 2011 | 6.65 | C | Foreign Exchange Future | 0.67700 | 0.62700 | 0 |
| 01/02/2011 | AU\$ / R On 19 September 2011 | 6.70 | C | Foreign Exchange Future | 0.63500 | 0.58600 | 0 |
| 01/02/2011 | AU\$ / R On 19 September 2011 | 6.60 | C | Foreign Exchange Future | 0.72000 | 0.67000 | 0 |
| 01/02/2011 | AU\$ / R On 19 September 2011 | 6.60 | P | Foreign Exchange Future | 0.07300 | 0.08400 | 0 |
| 01/02/2011 | AU\$ / R On 19 September 2011 | 6.70 | P | Foreign Exchange Future | 0.08800 | 0.10000 | 0 |
| 01/02/2011 | AU\$ / R On 19 September 2011 | 6.65 | P | Foreign Exchange Future | 0.08000 | 0.09100 | 0 |
| 01/02/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 8.04740 | 7.94420 | 0 |
| 01/02/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 1.21500 | 1.15500 | 0 |
| 01/02/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 1.18600 | 1.12700 | 0 |
| 01/02/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.24400 | 1.18400 | 0 |
| 01/02/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.44700 | 0.49000 | 0 |
| 01/02/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.48900 | 0.53300 | 0 |
| 01/02/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.46800 | 0.51100 | 0 |
| 01/02/2011 | CAD/ R On 14 March 2011 | | | Foreign Exchange Future | 7.21310 | 7.23130 | 1,791 |
| 01/02/2011 | CAD/ R On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.21500 | 0.23200 | 0 |
| 01/02/2011 | CAD/ R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.17900 | 0.19500 | 0 |
| 01/02/2011 | CAD/ R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.25400 | 0.27100 | 0 |
| 01/02/2011 | CAD/ R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.04100 | 0.04000 | 0 |
| 01/02/2011 | CAD/ R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.06600 | 0.06400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 01/02/2011 | CAD/ R On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.05200 | 0.05100 | 0 |
| 01/02/2011 | CAD/ R On 13 June 2011 | | | Foreign Exchange Future | 7.29550 | 7.31530 | 0 |
| 01/02/2011 | CAD/ R On 13 June 2011 | 6.90 | C | Foreign Exchange Future | 0.46100 | 0.47800 | 0 |
| 01/02/2011 | CAD/ R On 13 June 2011 | 6.85 | C | Foreign Exchange Future | 0.50100 | 0.51900 | 0 |
| 01/02/2011 | CAD/ R On 13 June 2011 | 6.95 | C | Foreign Exchange Future | 0.42200 | 0.43900 | 0 |
| 01/02/2011 | CAD/ R On 13 June 2011 | 6.95 | P | Foreign Exchange Future | 0.07700 | 0.07400 | 0 |
| 01/02/2011 | CAD/ R On 13 June 2011 | 6.85 | P | Foreign Exchange Future | 0.05600 | 0.05400 | 0 |
| 01/02/2011 | CAD/ R On 13 June 2011 | 6.90 | P | Foreign Exchange Future | 0.06600 | 0.06300 | 0 |
| 01/02/2011 | CHF / R On 14 March 2011 | | | Foreign Exchange Future | 7.64240 | 7.68750 | 1,390 |
| 01/02/2011 | CHF / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.42500 | 0.46800 | 0 |
| 01/02/2011 | CHF / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.46900 | 0.51200 | 0 |
| 01/02/2011 | CHF / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.38300 | 0.42400 | 0 |
| 01/02/2011 | CHF / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.04100 | 0.03700 | 0 |
| 01/02/2011 | CHF / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.02700 | 0.02500 | 0 |
| 01/02/2011 | CHF / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.03300 | 0.03100 | 0 |
| 01/02/2011 | CHF / R On 13 June 2011 | | | Foreign Exchange Future | 7.75370 | 7.80090 | 0 |
| 01/02/2011 | CHF / R On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.70500 | 0.75300 | 0 |
| 01/02/2011 | CHF / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.74700 | 0.79600 | 0 |
| 01/02/2011 | CHF / R On 13 June 2011 | 7.15 | C | Foreign Exchange Future | 0.66400 | 0.71100 | 0 |
| 01/02/2011 | CHF / R On 13 June 2011 | 7.15 | P | Foreign Exchange Future | 0.06000 | 0.06000 | 0 |
| 01/02/2011 | CHF / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.04300 | 0.04500 | 0 |
| 01/02/2011 | CHF / R On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.05100 | 0.05200 | 0 |
| 01/02/2011 | RAIN On 14 March 2011 | | | Foreign Exchange Future | 14,288.98000 | 14,304.27000 | 0 |
| 01/02/2011 | RAIN On 14 March 2011 | 13600.00 | C | Foreign Exchange Future | 689.00000 | 704.30000 | 0 |
| 01/02/2011 | RAIN On 14 March 2011 | 13600.01 | C | Foreign Exchange Future | 689.00000 | 704.30000 | 0 |
| 01/02/2011 | RAIN On 14 March 2011 | 13599.99 | C | Foreign Exchange Future | 689.00000 | 704.30000 | 0 |
| 01/02/2011 | RAIN On 14 March 2011 | 13599.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/02/2011 | RAIN On 14 March 2011 | 13600.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/02/2011 | RAIN On 14 March 2011 | 13600.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/02/2011 | RAIN On 13 June 2011 | | | Foreign Exchange Future | 14,482.36000 | 14,498.74000 | 0 |
| 01/02/2011 | RAIN On 13 June 2011 | 13500.00 | C | Foreign Exchange Future | 982.40000 | 998.70000 | 0 |
| 01/02/2011 | RAIN On 13 June 2011 | 13500.01 | C | Foreign Exchange Future | 982.40000 | 998.70000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|----------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/02/2011 | RAIN On 13 June 2011 | 13499.99 | C | Foreign Exchange Future | 982.40000 | 998.80000 | 0 |
| 01/02/2011 | RAIN On 13 June 2011 | 13499.99 | P | Foreign Exchange Future | 0.00000 | 0.10000 | 0 |
| 01/02/2011 | RAIN On 13 June 2011 | 13500.01 | P | Foreign Exchange Future | 0.10000 | 0.00000 | 0 |
| 01/02/2011 | RAIN On 13 June 2011 | 13500.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/02/2011 | YUAN/R On 14 March 2011 | | | Foreign Exchange Future | 1.09090 | 1.09340 | 0 |
| 01/02/2011 | YUAN/R On 14 March 2011 | 1.05 | C | Foreign Exchange Future | 0.04680 | 0.04900 | 0 |
| 01/02/2011 | YUAN/R On 14 March 2011 | 1.00 | C | Foreign Exchange Future | 0.09180 | 0.09460 | 0 |
| 01/02/2011 | YUAN/R On 14 March 2011 | 1.10 | C | Foreign Exchange Future | 0.01770 | 0.01910 | 0 |
| 01/02/2011 | YUAN/R On 14 March 2011 | 1.10 | P | Foreign Exchange Future | 0.02680 | 0.02570 | 0 |
| 01/02/2011 | YUAN/R On 14 March 2011 | 1.00 | P | Foreign Exchange Future | 0.00090 | 0.00120 | 0 |
| 01/02/2011 | YUAN/R On 14 March 2011 | 1.05 | P | Foreign Exchange Future | 0.00590 | 0.00560 | 0 |
| 01/02/2011 | YUAN/R On 13 June 2011 | | | Foreign Exchange Future | 1.10770 | 1.11000 | 0 |
| 01/02/2011 | YUAN/R On 13 June 2011 | 1.05 | C | Foreign Exchange Future | 0.07210 | 0.07370 | 0 |
| 01/02/2011 | YUAN/R On 13 June 2011 | 1.10 | C | Foreign Exchange Future | 0.04230 | 0.04350 | 0 |
| 01/02/2011 | YUAN/R On 13 June 2011 | 1.00 | C | Foreign Exchange Future | 0.11230 | 0.11430 | 0 |
| 01/02/2011 | YUAN/R On 13 June 2011 | 1.00 | P | Foreign Exchange Future | 0.00460 | 0.00430 | 0 |
| 01/02/2011 | YUAN/R On 13 June 2011 | 1.10 | P | Foreign Exchange Future | 0.03460 | 0.03350 | 0 |
| 01/02/2011 | YUAN/R On 13 June 2011 | 1.05 | P | Foreign Exchange Future | 0.01440 | 0.01370 | 0 |
| 02/02/2011 | \$ / R On 14 March 2011 | | | Foreign Exchange Future | 7.20340 | 7.19550 | 221,542 |
| 02/02/2011 | \$ / R On 14 March 2011 | 8.00 | C | Foreign Exchange Future | 0.00600 | 0.00700 | 29,607 |
| 02/02/2011 | \$ / R On 14 March 2011 | 8.05 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 340 |
| 02/02/2011 | \$ / R On 14 March 2011 | 7.95 | C | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 02/02/2011 | \$ / R On 14 March 2011 | 8.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 30,000 |
| 02/02/2011 | \$ / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 02/02/2011 | \$ / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.09200 | 0.09600 | 29,607 |
| 02/02/2011 | \$ / R On 14 March 2011 | 8.40 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 3,000 |
| 02/02/2011 | \$ / R On 14 March 2011 | 7.50 | C | Foreign Exchange Future | 0.04400 | 0.04700 | 12,000 |
| 02/02/2011 | \$ / R On 14 March 2011 | 7.55 | C | Foreign Exchange Future | 0.03600 | 0.03900 | 871 |
| 02/02/2011 | \$ / R On 14 March 2011 | 7.60 | C | Foreign Exchange Future | 0.03000 | 0.03200 | 3,071 |
| 02/02/2011 | \$ / R On 14 March 2011 | 6.85 | C | Foreign Exchange Future | 0.38200 | 0.37900 | 8,500 |
| 02/02/2011 | \$ / R On 14 March 2011 | 7.35 | C | Foreign Exchange Future | 0.07700 | 0.08000 | 400 |
| 02/02/2011 | \$ / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.13100 | 0.13400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/02/2011 | \$ / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.11000 | 0.11300 | 9,600 |
| 02/02/2011 | \$ / R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.19100 | 0.19200 | 3,280 |
| 02/02/2011 | \$ / R On 14 March 2011 | 7.40 | C | Foreign Exchange Future | 0.06400 | 0.06700 | 0 |
| 02/02/2011 | \$ / R On 14 March 2011 | 7.15 | C | Foreign Exchange Future | 0.15900 | 0.16100 | 600 |
| 02/02/2011 | \$ / R On 14 March 2011 | 7.35 | P | Foreign Exchange Future | 0.22400 | 0.23500 | 0 |
| 02/02/2011 | \$ / R On 14 March 2011 | 7.15 | P | Foreign Exchange Future | 0.10600 | 0.11600 | 0 |
| 02/02/2011 | \$ / R On 14 March 2011 | 7.40 | P | Foreign Exchange Future | 0.26100 | 0.27200 | 0 |
| 02/02/2011 | \$ / R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.08800 | 0.09700 | 3,000 |
| 02/02/2011 | \$ / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.12800 | 0.13900 | 2,571 |
| 02/02/2011 | \$ / R On 14 March 2011 | 6.85 | P | Foreign Exchange Future | 0.02900 | 0.03400 | 0 |
| 02/02/2011 | \$ / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.15700 | 0.16800 | 3,000 |
| 02/02/2011 | \$ / R On 14 March 2011 | 7.60 | P | Foreign Exchange Future | 0.42700 | 0.43700 | 0 |
| 02/02/2011 | \$ / R On 14 March 2011 | 7.55 | P | Foreign Exchange Future | 0.38300 | 0.39400 | 0 |
| 02/02/2011 | \$ / R On 14 March 2011 | 7.50 | P | Foreign Exchange Future | 0.34100 | 0.35200 | 0 |
| 02/02/2011 | \$ / R On 14 March 2011 | 8.40 | P | Foreign Exchange Future | 1.19900 | 1.20700 | 0 |
| 02/02/2011 | \$ / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.18900 | 0.20100 | 0 |
| 02/02/2011 | \$ / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 3.29700 | 3.30500 | 0 |
| 02/02/2011 | \$ / R On 14 March 2011 | 7.95 | P | Foreign Exchange Future | 0.75500 | 0.76400 | 0 |
| 02/02/2011 | \$ / R On 14 March 2011 | 8.50 | P | Foreign Exchange Future | 1.29800 | 1.30600 | 0 |
| 02/02/2011 | \$ / R On 14 March 2011 | 8.05 | P | Foreign Exchange Future | 0.85200 | 0.86100 | 0 |
| 02/02/2011 | \$ / R On 14 March 2011 | 8.00 | P | Foreign Exchange Future | 0.80300 | 0.81200 | 0 |
| 02/02/2011 | \$ / R On 13 June 2011 | | | Foreign Exchange Future | 7.30100 | 7.29310 | 54,007 |
| 02/02/2011 | \$ / R On 13 June 2011 | 7.45 | C | Foreign Exchange Future | 0.19800 | 0.20100 | 0 |
| 02/02/2011 | \$ / R On 13 June 2011 | 7.50 | C | Foreign Exchange Future | 0.18300 | 0.18600 | 800 |
| 02/02/2011 | \$ / R On 13 June 2011 | 7.40 | C | Foreign Exchange Future | 0.21500 | 0.21700 | 0 |
| 02/02/2011 | \$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.65200 | 0.65000 | 0 |
| 02/02/2011 | \$ / R On 13 June 2011 | 7.20 | C | Foreign Exchange Future | 0.30400 | 0.30600 | 300 |
| 02/02/2011 | \$ / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.39300 | 0.39400 | 500 |
| 02/02/2011 | \$ / R On 13 June 2011 | 8.00 | C | Foreign Exchange Future | 0.08500 | 0.08800 | 500 |
| 02/02/2011 | \$ / R On 13 June 2011 | 7.80 | C | Foreign Exchange Future | 0.11400 | 0.11800 | 1,000 |
| 02/02/2011 | \$ / R On 13 June 2011 | 7.25 | C | Foreign Exchange Future | 0.27700 | 0.27900 | 500 |
| 02/02/2011 | \$ / R On 13 June 2011 | 7.25 | P | Foreign Exchange Future | 0.22600 | 0.23600 | 0 |
| 02/02/2011 | \$ / R On 13 June 2011 | 7.80 | P | Foreign Exchange Future | 0.61300 | 0.62500 | 0 |
| 02/02/2011 | \$ / R On 13 June 2011 | 8.00 | P | Foreign Exchange Future | 0.78400 | 0.79500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/02/2011 | \$ / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.14200 | 0.15100 | 0 |
| 02/02/2011 | \$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.05100 | 0.05700 | 300 |
| 02/02/2011 | \$ / R On 13 June 2011 | 7.20 | P | Foreign Exchange Future | 0.20300 | 0.21300 | 0 |
| 02/02/2011 | \$ / R On 13 June 2011 | 7.40 | P | Foreign Exchange Future | 0.31400 | 0.32400 | 1,000 |
| 02/02/2011 | \$ / R On 13 June 2011 | 7.50 | P | Foreign Exchange Future | 0.38200 | 0.39300 | 0 |
| 02/02/2011 | \$ / R On 13 June 2011 | 7.45 | P | Foreign Exchange Future | 0.34700 | 0.35800 | 0 |
| 02/02/2011 | \$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.40820 | 7.40000 | 12,065 |
| 02/02/2011 | \$ / R On 19 September 2011 | 8.05 | C | Foreign Exchange Future | 0.16800 | 0.17000 | 0 |
| 02/02/2011 | \$ / R On 19 September 2011 | 8.10 | C | Foreign Exchange Future | 0.15900 | 0.16100 | 0 |
| 02/02/2011 | \$ / R On 19 September 2011 | 8.00 | C | Foreign Exchange Future | 0.17700 | 0.17900 | 0 |
| 02/02/2011 | \$ / R On 19 September 2011 | 7.80 | C | Foreign Exchange Future | 0.22000 | 0.22200 | 2,800 |
| 02/02/2011 | \$ / R On 19 September 2011 | 7.40 | C | Foreign Exchange Future | 0.34700 | 0.34800 | 0 |
| 02/02/2011 | \$ / R On 19 September 2011 | 7.40 | P | Foreign Exchange Future | 0.33900 | 0.34800 | 2,800 |
| 02/02/2011 | \$ / R On 19 September 2011 | 8.00 | P | Foreign Exchange Future | 0.76900 | 0.77900 | 0 |
| 02/02/2011 | \$ / R On 19 September 2011 | 7.80 | P | Foreign Exchange Future | 0.61200 | 0.62200 | 0 |
| 02/02/2011 | \$ / R On 19 September 2011 | 8.10 | P | Foreign Exchange Future | 0.85100 | 0.86100 | 0 |
| 02/02/2011 | \$ / R On 19 September 2011 | 8.05 | P | Foreign Exchange Future | 0.81000 | 0.82000 | 0 |
| 02/02/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.51200 | 7.50350 | 190 |
| 02/02/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.49300 | 0.49700 | 0 |
| 02/02/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.51900 | 0.52300 | 0 |
| 02/02/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.46800 | 0.47200 | 0 |
| 02/02/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.35600 | 0.36900 | 0 |
| 02/02/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.30700 | 0.32000 | 0 |
| 02/02/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.33100 | 0.34400 | 0 |
| 02/02/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.48780 | 9.47860 | 0 |
| 02/02/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.64900 | 1.66300 | 0 |
| 02/02/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.63200 | 1.64500 | 0 |
| 02/02/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.66700 | 1.68100 | 0 |
| 02/02/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.32900 | 1.35200 | 0 |
| 02/02/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.39400 | 1.41600 | 0 |
| 02/02/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.36100 | 1.38400 | 0 |
| 02/02/2011 | \$ / R MAXI On 14 March 2011 | | | Foreign Exchange Future | 7.20340 | 7.19550 | 125 |
| 02/02/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.26090 | 0.26051 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/02/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.22450 | 0.22499 | 0 |
| 02/02/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | C | Foreign Exchange Future | 0.29952 | 0.29824 | 0 |
| 02/02/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | P | Foreign Exchange Future | 0.04612 | 0.05274 | 0 |
| 02/02/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.07110 | 0.07949 | 0 |
| 02/02/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.05750 | 0.06501 | 0 |
| 02/02/2011 | \$ / R MAXI On 13 June 2011 | | | Foreign Exchange Future | 7.30100 | 7.29310 | 20 |
| 02/02/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.39262 | 0.39370 | 0 |
| 02/02/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.36135 | 0.36279 | 0 |
| 02/02/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | C | Foreign Exchange Future | 0.42543 | 0.42612 | 0 |
| 02/02/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | P | Foreign Exchange Future | 0.12443 | 0.13302 | 0 |
| 02/02/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.16035 | 0.16969 | 0 |
| 02/02/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.14162 | 0.15060 | 0 |
| 02/02/2011 | £ / R On 14 March 2011 | | | Foreign Exchange Future | 11.66630 | 11.58630 | 31,438 |
| 02/02/2011 | £ / R On 14 March 2011 | 11.80 | C | Foreign Exchange Future | 0.16200 | 0.14200 | 0 |
| 02/02/2011 | £ / R On 14 March 2011 | 11.85 | C | Foreign Exchange Future | 0.14600 | 0.12700 | 0 |
| 02/02/2011 | £ / R On 14 March 2011 | 11.75 | C | Foreign Exchange Future | 0.18100 | 0.15800 | 0 |
| 02/02/2011 | £ / R On 14 March 2011 | 11.45 | C | Foreign Exchange Future | 0.34200 | 0.29800 | 870 |
| 02/02/2011 | £ / R On 14 March 2011 | 12.55 | C | Foreign Exchange Future | 0.02800 | 0.02600 | 870 |
| 02/02/2011 | £ / R On 14 March 2011 | 12.00 | C | Foreign Exchange Future | 0.10400 | 0.09100 | 150 |
| 02/02/2011 | £ / R On 14 March 2011 | 12.00 | P | Foreign Exchange Future | 0.43800 | 0.50500 | 0 |
| 02/02/2011 | £ / R On 14 March 2011 | 12.55 | P | Foreign Exchange Future | 0.91200 | 0.99000 | 0 |
| 02/02/2011 | £ / R On 14 March 2011 | 11.75 | P | Foreign Exchange Future | 0.26500 | 0.32200 | 0 |
| 02/02/2011 | £ / R On 14 March 2011 | 11.45 | P | Foreign Exchange Future | 0.12600 | 0.16200 | 0 |
| 02/02/2011 | £ / R On 14 March 2011 | 11.85 | P | Foreign Exchange Future | 0.33000 | 0.39100 | 0 |
| 02/02/2011 | £ / R On 14 March 2011 | 11.80 | P | Foreign Exchange Future | 0.29600 | 0.35600 | 0 |
| 02/02/2011 | £ / R On 13 June 2011 | | | Foreign Exchange Future | 11.81080 | 11.73130 | 2,391 |
| 02/02/2011 | £ / R On 13 June 2011 | 11.85 | C | Foreign Exchange Future | 0.38300 | 0.35800 | 0 |
| 02/02/2011 | £ / R On 13 June 2011 | 11.90 | C | Foreign Exchange Future | 0.36400 | 0.34000 | 0 |
| 02/02/2011 | £ / R On 13 June 2011 | 11.80 | C | Foreign Exchange Future | 0.40400 | 0.37700 | 0 |
| 02/02/2011 | £ / R On 13 June 2011 | 10.75 | C | Foreign Exchange Future | 1.12400 | 1.05800 | 0 |
| 02/02/2011 | £ / R On 13 June 2011 | 11.45 | C | Foreign Exchange Future | 0.59800 | 0.55400 | 10 |
| 02/02/2011 | £ / R On 13 June 2011 | 11.55 | C | Foreign Exchange Future | 0.53700 | 0.49700 | 0 |
| 02/02/2011 | £ / R On 13 June 2011 | 11.55 | P | Foreign Exchange Future | 0.27600 | 0.31600 | 100 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/02/2011 | £ / R On 13 June 2011 | 10.75 | P | Foreign Exchange Future | 0.06300 | 0.07700 | 10 |
| 02/02/2011 | £ / R On 13 June 2011 | 11.45 | P | Foreign Exchange Future | 0.23700 | 0.27300 | 0 |
| 02/02/2011 | £ / R On 13 June 2011 | 11.80 | P | Foreign Exchange Future | 0.39300 | 0.44600 | 0 |
| 02/02/2011 | £ / R On 13 June 2011 | 11.90 | P | Foreign Exchange Future | 0.45300 | 0.50900 | 0 |
| 02/02/2011 | £ / R On 13 June 2011 | 11.85 | P | Foreign Exchange Future | 0.42200 | 0.47700 | 0 |
| 02/02/2011 | £ / R On 19 September 2011 | | | Foreign Exchange Future | 11.96190 | 11.88300 | 2,457 |
| 02/02/2011 | £ / R On 19 September 2011 | 11.50 | C | Foreign Exchange Future | 0.79300 | 0.74700 | 0 |
| 02/02/2011 | £ / R On 19 September 2011 | 11.55 | C | Foreign Exchange Future | 0.76400 | 0.71800 | 0 |
| 02/02/2011 | £ / R On 19 September 2011 | 11.45 | C | Foreign Exchange Future | 0.82400 | 0.77600 | 0 |
| 02/02/2011 | £ / R On 19 September 2011 | 11.65 | C | Foreign Exchange Future | 0.70700 | 0.66300 | 0 |
| 02/02/2011 | £ / R On 19 September 2011 | 11.65 | P | Foreign Exchange Future | 0.39500 | 0.43000 | 100 |
| 02/02/2011 | £ / R On 19 September 2011 | 11.45 | P | Foreign Exchange Future | 0.31200 | 0.34300 | 0 |
| 02/02/2011 | £ / R On 19 September 2011 | 11.55 | P | Foreign Exchange Future | 0.35200 | 0.38500 | 0 |
| 02/02/2011 | £ / R On 19 September 2011 | 11.50 | P | Foreign Exchange Future | 0.33100 | 0.36400 | 0 |
| 02/02/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.10370 | 12.02610 | 0 |
| 02/02/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.89100 | 0.85000 | 0 |
| 02/02/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.86300 | 0.82300 | 0 |
| 02/02/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.91900 | 0.87700 | 0 |
| 02/02/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.41500 | 0.45100 | 0 |
| 02/02/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.45900 | 0.49700 | 0 |
| 02/02/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.43700 | 0.47400 | 0 |
| 02/02/2011 | ¥ / R On 14 March 2011 | | | Foreign Exchange Future | 0.08840 | 0.08810 | 522 |
| 02/02/2011 | ¥ / R On 14 March 2011 | 0.09 | C | Foreign Exchange Future | 0.00275 | 0.00260 | 0 |
| 02/02/2011 | ¥ / R On 14 March 2011 | 0.10 | C | Foreign Exchange Future | 0.00026 | 0.00026 | 0 |
| 02/02/2011 | ¥ / R On 14 March 2011 | 0.08 | C | Foreign Exchange Future | 0.01141 | 0.01111 | 0 |
| 02/02/2011 | ¥ / R On 14 March 2011 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 02/02/2011 | ¥ / R On 14 March 2011 | 0.10 | P | Foreign Exchange Future | 0.00886 | 0.00916 | 0 |
| 02/02/2011 | ¥ / R On 14 March 2011 | 0.09 | P | Foreign Exchange Future | 0.00135 | 0.00150 | 0 |
| 02/02/2011 | ¥ / R On 13 June 2011 | | | Foreign Exchange Future | 0.08970 | 0.08940 | 573 |
| 02/02/2011 | ¥ / R On 13 June 2011 | 0.09 | C | Foreign Exchange Future | 0.00630 | 0.00611 | 0 |
| 02/02/2011 | ¥ / R On 13 June 2011 | 0.08 | C | Foreign Exchange Future | 0.01484 | 0.01455 | 0 |
| 02/02/2011 | ¥ / R On 13 June 2011 | 0.10 | C | Foreign Exchange Future | 0.00213 | 0.00207 | 0 |
| 02/02/2011 | ¥ / R On 13 June 2011 | 0.10 | P | Foreign Exchange Future | 0.00743 | 0.00767 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/02/2011 | ¥ / R On 13 June 2011 | 0.08 | P | Foreign Exchange Future | 0.00014 | 0.00015 | 0 |
| 02/02/2011 | ¥ / R On 13 June 2011 | 0.09 | P | Foreign Exchange Future | 0.00160 | 0.00171 | 0 |
| 02/02/2011 | € / R On 14 March 2011 | | | Foreign Exchange Future | 9.94040 | 9.89500 | 17,185 |
| 02/02/2011 | € / R On 14 March 2011 | 9.80 | C | Foreign Exchange Future | 0.25600 | 0.23200 | 0 |
| 02/02/2011 | € / R On 14 March 2011 | 9.85 | C | Foreign Exchange Future | 0.22500 | 0.20300 | 0 |
| 02/02/2011 | € / R On 14 March 2011 | 9.75 | C | Foreign Exchange Future | 0.29000 | 0.26400 | 0 |
| 02/02/2011 | € / R On 14 March 2011 | 9.50 | C | Foreign Exchange Future | 0.48200 | 0.44800 | 10,429 |
| 02/02/2011 | € / R On 14 March 2011 | 10.40 | C | Foreign Exchange Future | 0.04900 | 0.04600 | 14,937 |
| 02/02/2011 | € / R On 14 March 2011 | 10.10 | C | Foreign Exchange Future | 0.11300 | 0.10500 | 100 |
| 02/02/2011 | € / R On 14 March 2011 | 9.60 | C | Foreign Exchange Future | 0.40100 | 0.36900 | 500 |
| 02/02/2011 | € / R On 14 March 2011 | 10.00 | C | Foreign Exchange Future | 0.14800 | 0.13700 | 500 |
| 02/02/2011 | € / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.03700 | 0.03500 | 4,508 |
| 02/02/2011 | € / R On 14 March 2011 | 10.10 | P | Foreign Exchange Future | 0.27300 | 0.31000 | 0 |
| 02/02/2011 | € / R On 14 March 2011 | 9.60 | P | Foreign Exchange Future | 0.06100 | 0.07400 | 3,000 |
| 02/02/2011 | € / R On 14 March 2011 | 10.00 | P | Foreign Exchange Future | 0.20800 | 0.24200 | 0 |
| 02/02/2011 | € / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 0.59700 | 0.64000 | 0 |
| 02/02/2011 | € / R On 14 March 2011 | 10.40 | P | Foreign Exchange Future | 0.50900 | 0.55100 | 0 |
| 02/02/2011 | € / R On 14 March 2011 | 9.75 | P | Foreign Exchange Future | 0.10000 | 0.11900 | 0 |
| 02/02/2011 | € / R On 14 March 2011 | 9.50 | P | Foreign Exchange Future | 0.04200 | 0.05300 | 0 |
| 02/02/2011 | € / R On 14 March 2011 | 9.85 | P | Foreign Exchange Future | 0.13500 | 0.15800 | 0 |
| 02/02/2011 | € / R On 14 March 2011 | 9.80 | P | Foreign Exchange Future | 0.11600 | 0.13700 | 0 |
| 02/02/2011 | € / R On 13 June 2011 | | | Foreign Exchange Future | 10.06240 | 10.01700 | 7,278 |
| 02/02/2011 | € / R On 13 June 2011 | 9.80 | C | Foreign Exchange Future | 0.46400 | 0.44300 | 0 |
| 02/02/2011 | € / R On 13 June 2011 | 9.75 | C | Foreign Exchange Future | 0.49500 | 0.47400 | 0 |
| 02/02/2011 | € / R On 13 June 2011 | 9.85 | C | Foreign Exchange Future | 0.43400 | 0.41400 | 0 |
| 02/02/2011 | € / R On 13 June 2011 | 9.85 | P | Foreign Exchange Future | 0.22200 | 0.24700 | 0 |
| 02/02/2011 | € / R On 13 June 2011 | 9.75 | P | Foreign Exchange Future | 0.18300 | 0.20700 | 0 |
| 02/02/2011 | € / R On 13 June 2011 | 9.80 | P | Foreign Exchange Future | 0.20200 | 0.22600 | 0 |
| 02/02/2011 | € / R On 19 September 2011 | | | Foreign Exchange Future | 10.19100 | 10.14520 | 2,463 |
| 02/02/2011 | € / R On 19 September 2011 | 9.65 | C | Foreign Exchange Future | 0.73800 | 0.71500 | 0 |
| 02/02/2011 | € / R On 19 September 2011 | 9.60 | C | Foreign Exchange Future | 0.77100 | 0.74800 | 0 |
| 02/02/2011 | € / R On 19 September 2011 | 9.70 | C | Foreign Exchange Future | 0.70500 | 0.68300 | 0 |
| 02/02/2011 | € / R On 19 September 2011 | 9.70 | P | Foreign Exchange Future | 0.21400 | 0.23800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/02/2011 | € / R On 19 September 2011 | 9.60 | P | Foreign Exchange Future | 0.18000 | 0.20300 | 0 |
| 02/02/2011 | € / R On 19 September 2011 | 9.65 | P | Foreign Exchange Future | 0.19700 | 0.22000 | 0 |
| 02/02/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 10.31280 | 10.26660 | 0 |
| 02/02/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 0.79500 | 0.76800 | 0 |
| 02/02/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 0.76500 | 0.73900 | 0 |
| 02/02/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 0.82600 | 0.79900 | 0 |
| 02/02/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.26300 | 0.28200 | 0 |
| 02/02/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.30200 | 0.32200 | 0 |
| 02/02/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.28200 | 0.30100 | 0 |
| 02/02/2011 | AU\$ / R On 14 March 2011 | | | Foreign Exchange Future | 7.23220 | 7.21670 | 7,822 |
| 02/02/2011 | AU\$ / R On 14 March 2011 | 6.70 | C | Foreign Exchange Future | 0.54000 | 0.52600 | 0 |
| 02/02/2011 | AU\$ / R On 14 March 2011 | 6.75 | C | Foreign Exchange Future | 0.49200 | 0.47800 | 0 |
| 02/02/2011 | AU\$ / R On 14 March 2011 | 6.65 | C | Foreign Exchange Future | 0.58900 | 0.57500 | 0 |
| 02/02/2011 | AU\$ / R On 14 March 2011 | 6.65 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 02/02/2011 | AU\$ / R On 14 March 2011 | 6.75 | P | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 02/02/2011 | AU\$ / R On 14 March 2011 | 6.70 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 02/02/2011 | AU\$ / R On 13 June 2011 | | | Foreign Exchange Future | 7.24660 | 7.23120 | 1,707 |
| 02/02/2011 | AU\$ / R On 13 June 2011 | 6.65 | C | Foreign Exchange Future | 0.64000 | 0.62700 | 0 |
| 02/02/2011 | AU\$ / R On 13 June 2011 | 6.60 | C | Foreign Exchange Future | 0.68500 | 0.67200 | 0 |
| 02/02/2011 | AU\$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.59500 | 0.58300 | 0 |
| 02/02/2011 | AU\$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.04800 | 0.05200 | 0 |
| 02/02/2011 | AU\$ / R On 13 June 2011 | 6.60 | P | Foreign Exchange Future | 0.03800 | 0.04100 | 0 |
| 02/02/2011 | AU\$ / R On 13 June 2011 | 6.65 | P | Foreign Exchange Future | 0.04300 | 0.04600 | 0 |
| 02/02/2011 | AU\$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.26240 | 7.24670 | 5,840 |
| 02/02/2011 | AU\$ / R On 19 September 2011 | 6.65 | C | Foreign Exchange Future | 0.69000 | 0.67700 | 0 |
| 02/02/2011 | AU\$ / R On 19 September 2011 | 6.70 | C | Foreign Exchange Future | 0.64700 | 0.63500 | 0 |
| 02/02/2011 | AU\$ / R On 19 September 2011 | 6.60 | C | Foreign Exchange Future | 0.73300 | 0.72000 | 0 |
| 02/02/2011 | AU\$ / R On 19 September 2011 | 6.60 | P | Foreign Exchange Future | 0.07100 | 0.07300 | 0 |
| 02/02/2011 | AU\$ / R On 19 September 2011 | 6.70 | P | Foreign Exchange Future | 0.08500 | 0.08800 | 0 |
| 02/02/2011 | AU\$ / R On 19 September 2011 | 6.65 | P | Foreign Exchange Future | 0.07800 | 0.08000 | 0 |
| 02/02/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 8.04540 | 8.04740 | 0 |
| 02/02/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 1.21300 | 1.21500 | 0 |
| 02/02/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 1.18500 | 1.18600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/02/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.24100 | 1.24400 | 0 |
| 02/02/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.44600 | 0.44700 | 0 |
| 02/02/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.49000 | 0.48900 | 0 |
| 02/02/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.46800 | 0.46800 | 0 |
| 02/02/2011 | CAD/ R On 14 March 2011 | | | Foreign Exchange Future | 7.29100 | 7.21310 | 1,791 |
| 02/02/2011 | CAD/ R On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.27400 | 0.21500 | 0 |
| 02/02/2011 | CAD/ R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.23300 | 0.17900 | 0 |
| 02/02/2011 | CAD/ R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.31600 | 0.25400 | 0 |
| 02/02/2011 | CAD/ R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.02500 | 0.04100 | 0 |
| 02/02/2011 | CAD/ R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.04200 | 0.06600 | 0 |
| 02/02/2011 | CAD/ R On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.03300 | 0.05200 | 0 |
| 02/02/2011 | CAD/ R On 13 June 2011 | | | Foreign Exchange Future | 7.37440 | 7.29550 | 0 |
| 02/02/2011 | CAD/ R On 13 June 2011 | 6.90 | C | Foreign Exchange Future | 0.52200 | 0.46100 | 0 |
| 02/02/2011 | CAD/ R On 13 June 2011 | 6.95 | C | Foreign Exchange Future | 0.48100 | 0.42200 | 0 |
| 02/02/2011 | CAD/ R On 13 June 2011 | 6.85 | C | Foreign Exchange Future | 0.56500 | 0.50100 | 0 |
| 02/02/2011 | CAD/ R On 13 June 2011 | 6.85 | P | Foreign Exchange Future | 0.04100 | 0.05600 | 0 |
| 02/02/2011 | CAD/ R On 13 June 2011 | 6.95 | P | Foreign Exchange Future | 0.05700 | 0.07700 | 0 |
| 02/02/2011 | CAD/ R On 13 June 2011 | 6.90 | P | Foreign Exchange Future | 0.04800 | 0.06600 | 0 |
| 02/02/2011 | CHF / R On 14 March 2011 | | | Foreign Exchange Future | 7.68810 | 7.64240 | 1,390 |
| 02/02/2011 | CHF / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.46400 | 0.42500 | 0 |
| 02/02/2011 | CHF / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.50900 | 0.46900 | 0 |
| 02/02/2011 | CHF / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.42000 | 0.38300 | 0 |
| 02/02/2011 | CHF / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.03200 | 0.04100 | 0 |
| 02/02/2011 | CHF / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.02100 | 0.02700 | 0 |
| 02/02/2011 | CHF / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.02600 | 0.03300 | 0 |
| 02/02/2011 | CHF / R On 13 June 2011 | | | Foreign Exchange Future | 7.79950 | 7.75370 | 0 |
| 02/02/2011 | CHF / R On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.74300 | 0.70500 | 0 |
| 02/02/2011 | CHF / R On 13 June 2011 | 7.15 | C | Foreign Exchange Future | 0.70200 | 0.66400 | 0 |
| 02/02/2011 | CHF / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.78600 | 0.74700 | 0 |
| 02/02/2011 | CHF / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.03700 | 0.04300 | 0 |
| 02/02/2011 | CHF / R On 13 June 2011 | 7.15 | P | Foreign Exchange Future | 0.05300 | 0.06000 | 0 |
| 02/02/2011 | CHF / R On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.04400 | 0.05100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 02/02/2011 | RAIN On 14 March 2011 | | | Foreign Exchange Future | 14,353.89000 | 14,288.98000 | 0 |
| 02/02/2011 | RAIN On 14 March 2011 | 13600.00 | C | Foreign Exchange Future | 753.90000 | 689.00000 | 0 |
| 02/02/2011 | RAIN On 14 March 2011 | 13599.99 | C | Foreign Exchange Future | 753.90000 | 689.00000 | 0 |
| 02/02/2011 | RAIN On 14 March 2011 | 13600.01 | C | Foreign Exchange Future | 753.90000 | 689.00000 | 0 |
| 02/02/2011 | RAIN On 14 March 2011 | 13600.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 02/02/2011 | RAIN On 14 March 2011 | 13599.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 02/02/2011 | RAIN On 14 March 2011 | 13600.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 02/02/2011 | RAIN On 13 June 2011 | | | Foreign Exchange Future | 14,548.42000 | 14,482.36000 | 0 |
| 02/02/2011 | RAIN On 13 June 2011 | 13500.00 | C | Foreign Exchange Future | 1,048.40000 | 982.40000 | 0 |
| 02/02/2011 | RAIN On 13 June 2011 | 13500.01 | C | Foreign Exchange Future | 1,048.40000 | 982.40000 | 0 |
| 02/02/2011 | RAIN On 13 June 2011 | 13499.99 | C | Foreign Exchange Future | 1,048.40000 | 982.40000 | 0 |
| 02/02/2011 | RAIN On 13 June 2011 | 13499.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 02/02/2011 | RAIN On 13 June 2011 | 13500.01 | P | Foreign Exchange Future | 0.00000 | 0.10000 | 0 |
| 02/02/2011 | RAIN On 13 June 2011 | 13500.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 02/02/2011 | YUAN/R On 14 March 2011 | | | Foreign Exchange Future | 1.09800 | 1.09090 | 0 |
| 02/02/2011 | YUAN/R On 14 March 2011 | 1.05 | C | Foreign Exchange Future | 0.05160 | 0.04680 | 0 |
| 02/02/2011 | YUAN/R On 14 March 2011 | 1.10 | C | Foreign Exchange Future | 0.01930 | 0.01770 | 0 |
| 02/02/2011 | YUAN/R On 14 March 2011 | 1.00 | C | Foreign Exchange Future | 0.09860 | 0.09180 | 0 |
| 02/02/2011 | YUAN/R On 14 March 2011 | 1.00 | P | Foreign Exchange Future | 0.00060 | 0.00090 | 0 |
| 02/02/2011 | YUAN/R On 14 March 2011 | 1.10 | P | Foreign Exchange Future | 0.02130 | 0.02680 | 0 |
| 02/02/2011 | YUAN/R On 14 March 2011 | 1.05 | P | Foreign Exchange Future | 0.00360 | 0.00590 | 0 |
| 02/02/2011 | YUAN/R On 13 June 2011 | | | Foreign Exchange Future | 1.11520 | 1.10770 | 0 |
| 02/02/2011 | YUAN/R On 13 June 2011 | 1.05 | C | Foreign Exchange Future | 0.07690 | 0.07210 | 0 |
| 02/02/2011 | YUAN/R On 13 June 2011 | 1.00 | C | Foreign Exchange Future | 0.11850 | 0.11230 | 0 |
| 02/02/2011 | YUAN/R On 13 June 2011 | 1.10 | C | Foreign Exchange Future | 0.04540 | 0.04230 | 0 |
| 02/02/2011 | YUAN/R On 13 June 2011 | 1.10 | P | Foreign Exchange Future | 0.03020 | 0.03460 | 0 |
| 02/02/2011 | YUAN/R On 13 June 2011 | 1.00 | P | Foreign Exchange Future | 0.00330 | 0.00460 | 0 |
| 02/02/2011 | YUAN/R On 13 June 2011 | 1.05 | P | Foreign Exchange Future | 0.01170 | 0.01440 | 0 |
| 03/02/2011 | \$ / R On 14 March 2011 | | | Foreign Exchange Future | 7.29000 | 7.20340 | 226,828 |
| 03/02/2011 | \$ / R On 14 March 2011 | 8.00 | C | Foreign Exchange Future | 0.00800 | 0.00600 | 29,607 |
| 03/02/2011 | \$ / R On 14 March 2011 | 8.05 | C | Foreign Exchange Future | 0.00600 | 0.00500 | 340 |
| 03/02/2011 | \$ / R On 14 March 2011 | 7.95 | C | Foreign Exchange Future | 0.01000 | 0.00800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/02/2011 | \$ / R On 14 March 2011 | 8.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 30,000 |
| 03/02/2011 | \$ / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 03/02/2011 | \$ / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.12100 | 0.09200 | 29,607 |
| 03/02/2011 | \$ / R On 14 March 2011 | 8.40 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 3,000 |
| 03/02/2011 | \$ / R On 14 March 2011 | 7.50 | C | Foreign Exchange Future | 0.05700 | 0.04400 | 12,000 |
| 03/02/2011 | \$ / R On 14 March 2011 | 7.55 | C | Foreign Exchange Future | 0.04700 | 0.03600 | 871 |
| 03/02/2011 | \$ / R On 14 March 2011 | 7.60 | C | Foreign Exchange Future | 0.03900 | 0.03000 | 3,071 |
| 03/02/2011 | \$ / R On 14 March 2011 | 7.35 | C | Foreign Exchange Future | 0.10100 | 0.07700 | 400 |
| 03/02/2011 | \$ / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.18000 | 0.13100 | 0 |
| 03/02/2011 | \$ / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.14900 | 0.11000 | 9,600 |
| 03/02/2011 | \$ / R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.24900 | 0.19100 | 3,280 |
| 03/02/2011 | \$ / R On 14 March 2011 | 7.40 | C | Foreign Exchange Future | 0.08400 | 0.06400 | 0 |
| 03/02/2011 | \$ / R On 14 March 2011 | 7.15 | C | Foreign Exchange Future | 0.21300 | 0.15900 | 600 |
| 03/02/2011 | \$ / R On 14 March 2011 | 6.85 | C | Foreign Exchange Future | 0.45800 | 0.38200 | 8,500 |
| 03/02/2011 | \$ / R On 14 March 2011 | 7.35 | P | Foreign Exchange Future | 0.16100 | 0.22400 | 0 |
| 03/02/2011 | \$ / R On 14 March 2011 | 7.15 | P | Foreign Exchange Future | 0.07300 | 0.10600 | 0 |
| 03/02/2011 | \$ / R On 14 March 2011 | 7.40 | P | Foreign Exchange Future | 0.19400 | 0.26100 | 0 |
| 03/02/2011 | \$ / R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.05900 | 0.08800 | 3,000 |
| 03/02/2011 | \$ / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.09000 | 0.12800 | 2,571 |
| 03/02/2011 | \$ / R On 14 March 2011 | 6.85 | P | Foreign Exchange Future | 0.01800 | 0.02900 | 0 |
| 03/02/2011 | \$ / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.10900 | 0.15700 | 3,000 |
| 03/02/2011 | \$ / R On 14 March 2011 | 7.60 | P | Foreign Exchange Future | 0.34900 | 0.42700 | 0 |
| 03/02/2011 | \$ / R On 14 March 2011 | 7.55 | P | Foreign Exchange Future | 0.30700 | 0.38300 | 0 |
| 03/02/2011 | \$ / R On 14 March 2011 | 7.50 | P | Foreign Exchange Future | 0.26700 | 0.34100 | 0 |
| 03/02/2011 | \$ / R On 14 March 2011 | 8.40 | P | Foreign Exchange Future | 1.11200 | 1.19900 | 0 |
| 03/02/2011 | \$ / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.13100 | 0.18900 | 0 |
| 03/02/2011 | \$ / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 3.21000 | 3.29700 | 0 |
| 03/02/2011 | \$ / R On 14 March 2011 | 7.95 | P | Foreign Exchange Future | 0.67000 | 0.75500 | 0 |
| 03/02/2011 | \$ / R On 14 March 2011 | 8.50 | P | Foreign Exchange Future | 1.21100 | 1.29800 | 0 |
| 03/02/2011 | \$ / R On 14 March 2011 | 8.05 | P | Foreign Exchange Future | 0.76600 | 0.85200 | 0 |
| 03/02/2011 | \$ / R On 14 March 2011 | 8.00 | P | Foreign Exchange Future | 0.71800 | 0.80300 | 0 |
| 03/02/2011 | \$ / R On 13 June 2011 | | | Foreign Exchange Future | 7.38050 | 7.30100 | 52,218 |
| 03/02/2011 | \$ / R On 13 June 2011 | 7.45 | C | Foreign Exchange Future | 0.22000 | 0.19800 | 0 |
| 03/02/2011 | \$ / R On 13 June 2011 | 7.25 | C | Foreign Exchange Future | 0.31600 | 0.27700 | 500 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/02/2011 | \$ / R On 13 June 2011 | 7.80 | C | Foreign Exchange Future | 0.12500 | 0.11400 | 1,000 |
| 03/02/2011 | \$ / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.44300 | 0.39300 | 500 |
| 03/02/2011 | \$ / R On 13 June 2011 | 8.00 | C | Foreign Exchange Future | 0.09200 | 0.08500 | 500 |
| 03/02/2011 | \$ / R On 13 June 2011 | 7.50 | C | Foreign Exchange Future | 0.20200 | 0.18300 | 800 |
| 03/02/2011 | \$ / R On 13 June 2011 | 7.40 | C | Foreign Exchange Future | 0.23800 | 0.21500 | 0 |
| 03/02/2011 | \$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.71800 | 0.65200 | 0 |
| 03/02/2011 | \$ / R On 13 June 2011 | 7.20 | C | Foreign Exchange Future | 0.34600 | 0.30400 | 300 |
| 03/02/2011 | \$ / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.11300 | 0.14200 | 0 |
| 03/02/2011 | \$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.03800 | 0.05100 | 300 |
| 03/02/2011 | \$ / R On 13 June 2011 | 7.20 | P | Foreign Exchange Future | 0.16600 | 0.20300 | 0 |
| 03/02/2011 | \$ / R On 13 June 2011 | 7.40 | P | Foreign Exchange Future | 0.25800 | 0.31400 | 1,000 |
| 03/02/2011 | \$ / R On 13 June 2011 | 7.50 | P | Foreign Exchange Future | 0.32200 | 0.38200 | 0 |
| 03/02/2011 | \$ / R On 13 June 2011 | 7.80 | P | Foreign Exchange Future | 0.54500 | 0.61300 | 0 |
| 03/02/2011 | \$ / R On 13 June 2011 | 8.00 | P | Foreign Exchange Future | 0.71200 | 0.78400 | 0 |
| 03/02/2011 | \$ / R On 13 June 2011 | 7.25 | P | Foreign Exchange Future | 0.18600 | 0.22600 | 0 |
| 03/02/2011 | \$ / R On 13 June 2011 | 7.45 | P | Foreign Exchange Future | 0.29000 | 0.34700 | 0 |
| 03/02/2011 | \$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.49210 | 7.40820 | 12,150 |
| 03/02/2011 | \$ / R On 19 September 2011 | 8.05 | C | Foreign Exchange Future | 0.18100 | 0.16800 | 0 |
| 03/02/2011 | \$ / R On 19 September 2011 | 8.10 | C | Foreign Exchange Future | 0.17200 | 0.15900 | 0 |
| 03/02/2011 | \$ / R On 19 September 2011 | 8.00 | C | Foreign Exchange Future | 0.19100 | 0.17700 | 0 |
| 03/02/2011 | \$ / R On 19 September 2011 | 7.80 | C | Foreign Exchange Future | 0.23900 | 0.22000 | 2,800 |
| 03/02/2011 | \$ / R On 19 September 2011 | 7.40 | C | Foreign Exchange Future | 0.38600 | 0.34700 | 0 |
| 03/02/2011 | \$ / R On 19 September 2011 | 7.40 | P | Foreign Exchange Future | 0.29400 | 0.33900 | 2,800 |
| 03/02/2011 | \$ / R On 19 September 2011 | 8.00 | P | Foreign Exchange Future | 0.69900 | 0.76900 | 0 |
| 03/02/2011 | \$ / R On 19 September 2011 | 7.80 | P | Foreign Exchange Future | 0.54700 | 0.61200 | 0 |
| 03/02/2011 | \$ / R On 19 September 2011 | 8.10 | P | Foreign Exchange Future | 0.78000 | 0.85100 | 0 |
| 03/02/2011 | \$ / R On 19 September 2011 | 8.05 | P | Foreign Exchange Future | 0.73900 | 0.81000 | 0 |
| 03/02/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.60650 | 7.51200 | 190 |
| 03/02/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.54500 | 0.49300 | 0 |
| 03/02/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.57300 | 0.51900 | 0 |
| 03/02/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.51700 | 0.46800 | 0 |
| 03/02/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.31100 | 0.35600 | 0 |
| 03/02/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.26700 | 0.30700 | 0 |
| 03/02/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.28900 | 0.33100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/02/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.58070 | 9.48780 | 0 |
| 03/02/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.70400 | 1.64900 | 0 |
| 03/02/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.72500 | 1.66700 | 0 |
| 03/02/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.68400 | 1.63200 | 0 |
| 03/02/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.35300 | 1.39400 | 0 |
| 03/02/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.29400 | 1.32900 | 0 |
| 03/02/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.32300 | 1.36100 | 0 |
| 03/02/2011 | \$ / R MAXI On 14 March 2011 | | | Foreign Exchange Future | 7.29000 | 7.20340 | 125 |
| 03/02/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.32788 | 0.26090 | 0 |
| 03/02/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.28755 | 0.22450 | 0 |
| 03/02/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | C | Foreign Exchange Future | 0.36995 | 0.29952 | 0 |
| 03/02/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | P | Foreign Exchange Future | 0.02995 | 0.04612 | 0 |
| 03/02/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.04755 | 0.07110 | 0 |
| 03/02/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.03788 | 0.05750 | 0 |
| 03/02/2011 | \$ / R MAXI On 13 June 2011 | | | Foreign Exchange Future | 7.38050 | 7.30100 | 20 |
| 03/02/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.44265 | 0.39262 | 0 |
| 03/02/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.40877 | 0.36135 | 0 |
| 03/02/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | C | Foreign Exchange Future | 0.47801 | 0.42543 | 0 |
| 03/02/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | P | Foreign Exchange Future | 0.09751 | 0.12443 | 0 |
| 03/02/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.12827 | 0.16035 | 0 |
| 03/02/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.11215 | 0.14162 | 0 |
| 03/02/2011 | £ / R On 14 March 2011 | | | Foreign Exchange Future | 11.77760 | 11.66630 | 31,634 |
| 03/02/2011 | £ / R On 14 March 2011 | 11.80 | C | Foreign Exchange Future | 0.20500 | 0.16200 | 0 |
| 03/02/2011 | £ / R On 14 March 2011 | 11.85 | C | Foreign Exchange Future | 0.18400 | 0.14600 | 0 |
| 03/02/2011 | £ / R On 14 March 2011 | 12.55 | C | Foreign Exchange Future | 0.03600 | 0.02800 | 870 |
| 03/02/2011 | £ / R On 14 March 2011 | 11.75 | C | Foreign Exchange Future | 0.22700 | 0.18100 | 0 |
| 03/02/2011 | £ / R On 14 March 2011 | 11.45 | C | Foreign Exchange Future | 0.42000 | 0.34200 | 870 |
| 03/02/2011 | £ / R On 14 March 2011 | 12.00 | C | Foreign Exchange Future | 0.13300 | 0.10400 | 150 |
| 03/02/2011 | £ / R On 14 March 2011 | 12.55 | P | Foreign Exchange Future | 0.80800 | 0.91200 | 0 |
| 03/02/2011 | £ / R On 14 March 2011 | 11.75 | P | Foreign Exchange Future | 0.19900 | 0.26500 | 0 |
| 03/02/2011 | £ / R On 14 March 2011 | 11.45 | P | Foreign Exchange Future | 0.09200 | 0.12600 | 0 |
| 03/02/2011 | £ / R On 14 March 2011 | 12.00 | P | Foreign Exchange Future | 0.35500 | 0.43800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/02/2011 | £ / R On 14 March 2011 | 11.85 | P | Foreign Exchange Future | 0.25600 | 0.33000 | 0 |
| 03/02/2011 | £ / R On 14 March 2011 | 11.80 | P | Foreign Exchange Future | 0.22700 | 0.29600 | 0 |
| 03/02/2011 | £ / R On 13 June 2011 | | | Foreign Exchange Future | 11.91000 | 11.81080 | 2,372 |
| 03/02/2011 | £ / R On 13 June 2011 | 11.85 | C | Foreign Exchange Future | 0.42700 | 0.38300 | 0 |
| 03/02/2011 | £ / R On 13 June 2011 | 11.90 | C | Foreign Exchange Future | 0.40300 | 0.36400 | 0 |
| 03/02/2011 | £ / R On 13 June 2011 | 11.80 | C | Foreign Exchange Future | 0.45300 | 0.40400 | 0 |
| 03/02/2011 | £ / R On 13 June 2011 | 10.75 | C | Foreign Exchange Future | 1.21400 | 1.12400 | 0 |
| 03/02/2011 | £ / R On 13 June 2011 | 11.45 | C | Foreign Exchange Future | 0.66100 | 0.59800 | 10 |
| 03/02/2011 | £ / R On 13 June 2011 | 11.55 | C | Foreign Exchange Future | 0.59700 | 0.53700 | 0 |
| 03/02/2011 | £ / R On 13 June 2011 | 11.55 | P | Foreign Exchange Future | 0.23700 | 0.27600 | 100 |
| 03/02/2011 | £ / R On 13 June 2011 | 10.75 | P | Foreign Exchange Future | 0.05400 | 0.06300 | 10 |
| 03/02/2011 | £ / R On 13 June 2011 | 11.45 | P | Foreign Exchange Future | 0.20100 | 0.23700 | 0 |
| 03/02/2011 | £ / R On 13 June 2011 | 11.80 | P | Foreign Exchange Future | 0.34300 | 0.39300 | 0 |
| 03/02/2011 | £ / R On 13 June 2011 | 11.90 | P | Foreign Exchange Future | 0.39300 | 0.45300 | 0 |
| 03/02/2011 | £ / R On 13 June 2011 | 11.85 | P | Foreign Exchange Future | 0.36700 | 0.42200 | 0 |
| 03/02/2011 | £ / R On 19 September 2011 | | | Foreign Exchange Future | 12.06780 | 11.96190 | 2,457 |
| 03/02/2011 | £ / R On 19 September 2011 | 11.50 | C | Foreign Exchange Future | 0.86100 | 0.79300 | 0 |
| 03/02/2011 | £ / R On 19 September 2011 | 11.55 | C | Foreign Exchange Future | 0.83000 | 0.76400 | 0 |
| 03/02/2011 | £ / R On 19 September 2011 | 11.45 | C | Foreign Exchange Future | 0.89300 | 0.82400 | 0 |
| 03/02/2011 | £ / R On 19 September 2011 | 11.65 | C | Foreign Exchange Future | 0.76900 | 0.70700 | 0 |
| 03/02/2011 | £ / R On 19 September 2011 | 11.65 | P | Foreign Exchange Future | 0.35100 | 0.39500 | 100 |
| 03/02/2011 | £ / R On 19 September 2011 | 11.45 | P | Foreign Exchange Future | 0.27500 | 0.31200 | 0 |
| 03/02/2011 | £ / R On 19 September 2011 | 11.55 | P | Foreign Exchange Future | 0.31200 | 0.35200 | 0 |
| 03/02/2011 | £ / R On 19 September 2011 | 11.50 | P | Foreign Exchange Future | 0.29300 | 0.33100 | 0 |
| 03/02/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.22770 | 12.10370 | 0 |
| 03/02/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.96700 | 0.89100 | 0 |
| 03/02/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.93800 | 0.86300 | 0 |
| 03/02/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.99700 | 0.91900 | 0 |
| 03/02/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.36900 | 0.41500 | 0 |
| 03/02/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.41000 | 0.45900 | 0 |
| 03/02/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.38900 | 0.43700 | 0 |
| 03/02/2011 | ¥ / R On 14 March 2011 | | | Foreign Exchange Future | 0.08910 | 0.08840 | 566 |
| 03/02/2011 | ¥ / R On 14 March 2011 | 0.09 | C | Foreign Exchange Future | 0.00318 | 0.00275 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/02/2011 | ¥ / R On 14 March 2011 | 0.10 | C | Foreign Exchange Future | 0.00029 | 0.00026 | 0 |
| 03/02/2011 | ¥ / R On 14 March 2011 | 0.08 | C | Foreign Exchange Future | 0.01211 | 0.01141 | 0 |
| 03/02/2011 | ¥ / R On 14 March 2011 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 03/02/2011 | ¥ / R On 14 March 2011 | 0.10 | P | Foreign Exchange Future | 0.00819 | 0.00886 | 0 |
| 03/02/2011 | ¥ / R On 14 March 2011 | 0.09 | P | Foreign Exchange Future | 0.00108 | 0.00135 | 0 |
| 03/02/2011 | ¥ / R On 13 June 2011 | | | Foreign Exchange Future | 0.09030 | 0.08970 | 573 |
| 03/02/2011 | ¥ / R On 13 June 2011 | 0.09 | C | Foreign Exchange Future | 0.00669 | 0.00630 | 0 |
| 03/02/2011 | ¥ / R On 13 June 2011 | 0.08 | C | Foreign Exchange Future | 0.01542 | 0.01484 | 0 |
| 03/02/2011 | ¥ / R On 13 June 2011 | 0.10 | C | Foreign Exchange Future | 0.00225 | 0.00213 | 0 |
| 03/02/2011 | ¥ / R On 13 June 2011 | 0.10 | P | Foreign Exchange Future | 0.00695 | 0.00743 | 0 |
| 03/02/2011 | ¥ / R On 13 June 2011 | 0.08 | P | Foreign Exchange Future | 0.00012 | 0.00014 | 0 |
| 03/02/2011 | ¥ / R On 13 June 2011 | 0.09 | P | Foreign Exchange Future | 0.00139 | 0.00160 | 0 |
| 03/02/2011 | € / R On 14 March 2011 | | | Foreign Exchange Future | 9.94440 | 9.94040 | 17,499 |
| 03/02/2011 | € / R On 14 March 2011 | 9.80 | C | Foreign Exchange Future | 0.25300 | 0.25600 | 0 |
| 03/02/2011 | € / R On 14 March 2011 | 9.85 | C | Foreign Exchange Future | 0.22100 | 0.22500 | 0 |
| 03/02/2011 | € / R On 14 March 2011 | 9.75 | C | Foreign Exchange Future | 0.28700 | 0.29000 | 0 |
| 03/02/2011 | € / R On 14 March 2011 | 9.50 | C | Foreign Exchange Future | 0.48300 | 0.48200 | 10,429 |
| 03/02/2011 | € / R On 14 March 2011 | 10.40 | C | Foreign Exchange Future | 0.04500 | 0.04900 | 14,937 |
| 03/02/2011 | € / R On 14 March 2011 | 10.10 | C | Foreign Exchange Future | 0.10800 | 0.11300 | 100 |
| 03/02/2011 | € / R On 14 March 2011 | 9.60 | C | Foreign Exchange Future | 0.40000 | 0.40100 | 500 |
| 03/02/2011 | € / R On 14 March 2011 | 10.00 | C | Foreign Exchange Future | 0.14300 | 0.14800 | 500 |
| 03/02/2011 | € / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.03300 | 0.03700 | 4,508 |
| 03/02/2011 | € / R On 14 March 2011 | 10.10 | P | Foreign Exchange Future | 0.26400 | 0.27300 | 0 |
| 03/02/2011 | € / R On 14 March 2011 | 9.60 | P | Foreign Exchange Future | 0.05600 | 0.06100 | 3,000 |
| 03/02/2011 | € / R On 14 March 2011 | 10.00 | P | Foreign Exchange Future | 0.19900 | 0.20800 | 0 |
| 03/02/2011 | € / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 0.58900 | 0.59700 | 0 |
| 03/02/2011 | € / R On 14 March 2011 | 10.40 | P | Foreign Exchange Future | 0.50100 | 0.50900 | 0 |
| 03/02/2011 | € / R On 14 March 2011 | 9.75 | P | Foreign Exchange Future | 0.09300 | 0.10000 | 0 |
| 03/02/2011 | € / R On 14 March 2011 | 9.50 | P | Foreign Exchange Future | 0.03900 | 0.04200 | 0 |
| 03/02/2011 | € / R On 14 March 2011 | 9.85 | P | Foreign Exchange Future | 0.12700 | 0.13500 | 0 |
| 03/02/2011 | € / R On 14 March 2011 | 9.80 | P | Foreign Exchange Future | 0.10900 | 0.11600 | 0 |
| 03/02/2011 | € / R On 13 June 2011 | | | Foreign Exchange Future | 10.05580 | 10.06240 | 7,278 |
| 03/02/2011 | € / R On 13 June 2011 | 9.80 | C | Foreign Exchange Future | 0.45500 | 0.46400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/02/2011 | € / R On 13 June 2011 | 9.85 | C | Foreign Exchange Future | 0.42500 | 0.43400 | 0 |
| 03/02/2011 | € / R On 13 June 2011 | 9.75 | C | Foreign Exchange Future | 0.48600 | 0.49500 | 0 |
| 03/02/2011 | € / R On 13 June 2011 | 9.75 | P | Foreign Exchange Future | 0.18000 | 0.18300 | 0 |
| 03/02/2011 | € / R On 13 June 2011 | 9.85 | P | Foreign Exchange Future | 0.21900 | 0.22200 | 0 |
| 03/02/2011 | € / R On 13 June 2011 | 9.80 | P | Foreign Exchange Future | 0.19900 | 0.20200 | 0 |
| 03/02/2011 | € / R On 19 September 2011 | | | Foreign Exchange Future | 10.19040 | 10.19100 | 2,463 |
| 03/02/2011 | € / R On 19 September 2011 | 9.65 | C | Foreign Exchange Future | 0.73500 | 0.73800 | 0 |
| 03/02/2011 | € / R On 19 September 2011 | 9.60 | C | Foreign Exchange Future | 0.76900 | 0.77100 | 0 |
| 03/02/2011 | € / R On 19 September 2011 | 9.70 | C | Foreign Exchange Future | 0.70200 | 0.70500 | 0 |
| 03/02/2011 | € / R On 19 September 2011 | 9.70 | P | Foreign Exchange Future | 0.21200 | 0.21400 | 0 |
| 03/02/2011 | € / R On 19 September 2011 | 9.60 | P | Foreign Exchange Future | 0.17900 | 0.18000 | 0 |
| 03/02/2011 | € / R On 19 September 2011 | 9.65 | P | Foreign Exchange Future | 0.19500 | 0.19700 | 0 |
| 03/02/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 10.32720 | 10.31280 | 0 |
| 03/02/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 0.80100 | 0.79500 | 0 |
| 03/02/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 0.77100 | 0.76500 | 0 |
| 03/02/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 0.83300 | 0.82600 | 0 |
| 03/02/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.25600 | 0.26300 | 0 |
| 03/02/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.29400 | 0.30200 | 0 |
| 03/02/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.27400 | 0.28200 | 0 |
| 03/02/2011 | AU\$ / R On 14 March 2011 | | | Foreign Exchange Future | 7.34110 | 7.23220 | 7,822 |
| 03/02/2011 | AU\$ / R On 14 March 2011 | 6.70 | C | Foreign Exchange Future | 0.64700 | 0.54000 | 0 |
| 03/02/2011 | AU\$ / R On 14 March 2011 | 6.75 | C | Foreign Exchange Future | 0.59800 | 0.49200 | 0 |
| 03/02/2011 | AU\$ / R On 14 March 2011 | 6.65 | C | Foreign Exchange Future | 0.69600 | 0.58900 | 0 |
| 03/02/2011 | AU\$ / R On 14 March 2011 | 6.65 | P | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 03/02/2011 | AU\$ / R On 14 March 2011 | 6.75 | P | Foreign Exchange Future | 0.00700 | 0.01000 | 0 |
| 03/02/2011 | AU\$ / R On 14 March 2011 | 6.70 | P | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 03/02/2011 | AU\$ / R On 13 June 2011 | | | Foreign Exchange Future | 7.34750 | 7.24660 | 1,707 |
| 03/02/2011 | AU\$ / R On 13 June 2011 | 6.65 | C | Foreign Exchange Future | 0.73300 | 0.64000 | 0 |
| 03/02/2011 | AU\$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.68700 | 0.59500 | 0 |
| 03/02/2011 | AU\$ / R On 13 June 2011 | 6.60 | C | Foreign Exchange Future | 0.78000 | 0.68500 | 0 |
| 03/02/2011 | AU\$ / R On 13 June 2011 | 6.60 | P | Foreign Exchange Future | 0.03300 | 0.03800 | 0 |
| 03/02/2011 | AU\$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.04000 | 0.04800 | 0 |
| 03/02/2011 | AU\$ / R On 13 June 2011 | 6.65 | P | Foreign Exchange Future | 0.03600 | 0.04300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/02/2011 | AU\$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.36600 | 7.26240 | 5,842 |
| 03/02/2011 | AU\$ / R On 19 September 2011 | 6.65 | C | Foreign Exchange Future | 0.78200 | 0.69000 | 0 |
| 03/02/2011 | AU\$ / R On 19 September 2011 | 6.60 | C | Foreign Exchange Future | 0.82700 | 0.73300 | 0 |
| 03/02/2011 | AU\$ / R On 19 September 2011 | 6.70 | C | Foreign Exchange Future | 0.73800 | 0.64700 | 0 |
| 03/02/2011 | AU\$ / R On 19 September 2011 | 6.70 | P | Foreign Exchange Future | 0.07200 | 0.08500 | 0 |
| 03/02/2011 | AU\$ / R On 19 September 2011 | 6.60 | P | Foreign Exchange Future | 0.06100 | 0.07100 | 0 |
| 03/02/2011 | AU\$ / R On 19 September 2011 | 6.65 | P | Foreign Exchange Future | 0.06600 | 0.07800 | 0 |
| 03/02/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 8.17970 | 8.04540 | 0 |
| 03/02/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 1.30500 | 1.21300 | 0 |
| 03/02/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 1.27500 | 1.18500 | 0 |
| 03/02/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.33500 | 1.24100 | 0 |
| 03/02/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.40500 | 0.44600 | 0 |
| 03/02/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.44500 | 0.49000 | 0 |
| 03/02/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.42500 | 0.46800 | 0 |
| 03/02/2011 | CAD/ R On 14 March 2011 | | | Foreign Exchange Future | 7.36790 | 7.29100 | 1,791 |
| 03/02/2011 | CAD/ R On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.33900 | 0.27400 | 0 |
| 03/02/2011 | CAD/ R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.38400 | 0.31600 | 0 |
| 03/02/2011 | CAD/ R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.29500 | 0.23300 | 0 |
| 03/02/2011 | CAD/ R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.02700 | 0.04200 | 0 |
| 03/02/2011 | CAD/ R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.01600 | 0.02500 | 0 |
| 03/02/2011 | CAD/ R On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.02100 | 0.03300 | 0 |
| 03/02/2011 | CAD/ R On 13 June 2011 | | | Foreign Exchange Future | 7.44320 | 7.37440 | 0 |
| 03/02/2011 | CAD/ R On 13 June 2011 | 6.90 | C | Foreign Exchange Future | 0.58200 | 0.52200 | 0 |
| 03/02/2011 | CAD/ R On 13 June 2011 | 6.95 | C | Foreign Exchange Future | 0.53900 | 0.48100 | 0 |
| 03/02/2011 | CAD/ R On 13 June 2011 | 6.85 | C | Foreign Exchange Future | 0.62500 | 0.56500 | 0 |
| 03/02/2011 | CAD/ R On 13 June 2011 | 6.85 | P | Foreign Exchange Future | 0.03200 | 0.04100 | 0 |
| 03/02/2011 | CAD/ R On 13 June 2011 | 6.95 | P | Foreign Exchange Future | 0.04600 | 0.05700 | 0 |
| 03/02/2011 | CAD/ R On 13 June 2011 | 6.90 | P | Foreign Exchange Future | 0.03900 | 0.04800 | 0 |
| 03/02/2011 | CHF / R On 14 March 2011 | | | Foreign Exchange Future | 7.68390 | 7.68810 | 1,240 |
| 03/02/2011 | CHF / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.45900 | 0.46400 | 0 |
| 03/02/2011 | CHF / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.41500 | 0.42000 | 0 |
| 03/02/2011 | CHF / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.50400 | 0.50900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 03/02/2011 | CHF / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.02000 | 0.02100 | 0 |
| 03/02/2011 | CHF / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.03100 | 0.03200 | 0 |
| 03/02/2011 | CHF / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.02500 | 0.02600 | 0 |
| 03/02/2011 | CHF / R On 13 June 2011 | | | Foreign Exchange Future | 7.78640 | 7.79950 | 0 |
| 03/02/2011 | CHF / R On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.73200 | 0.74300 | 0 |
| 03/02/2011 | CHF / R On 13 June 2011 | 7.15 | C | Foreign Exchange Future | 0.69000 | 0.70200 | 0 |
| 03/02/2011 | CHF / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.77500 | 0.78600 | 0 |
| 03/02/2011 | CHF / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.03900 | 0.03700 | 0 |
| 03/02/2011 | CHF / R On 13 June 2011 | 7.15 | P | Foreign Exchange Future | 0.05400 | 0.05300 | 0 |
| 03/02/2011 | CHF / R On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.04600 | 0.04400 | 0 |
| 03/02/2011 | RAIN On 14 March 2011 | | | Foreign Exchange Future | 14,446.70000 | 14,353.89000 | 0 |
| 03/02/2011 | RAIN On 14 March 2011 | 13600.00 | C | Foreign Exchange Future | 846.70000 | 753.90000 | 0 |
| 03/02/2011 | RAIN On 14 March 2011 | 13599.99 | C | Foreign Exchange Future | 846.70000 | 753.90000 | 0 |
| 03/02/2011 | RAIN On 14 March 2011 | 13600.01 | C | Foreign Exchange Future | 846.70000 | 753.90000 | 0 |
| 03/02/2011 | RAIN On 14 March 2011 | 13600.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 03/02/2011 | RAIN On 14 March 2011 | 13599.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 03/02/2011 | RAIN On 14 March 2011 | 13600.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 03/02/2011 | RAIN On 13 June 2011 | | | Foreign Exchange Future | 14,626.53000 | 14,548.42000 | 0 |
| 03/02/2011 | RAIN On 13 June 2011 | 13500.00 | C | Foreign Exchange Future | 1,126.50000 | 1,048.40000 | 0 |
| 03/02/2011 | RAIN On 13 June 2011 | 13500.01 | C | Foreign Exchange Future | 1,126.50000 | 1,048.40000 | 0 |
| 03/02/2011 | RAIN On 13 June 2011 | 13499.99 | C | Foreign Exchange Future | 1,126.50000 | 1,048.40000 | 0 |
| 03/02/2011 | RAIN On 13 June 2011 | 13499.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 03/02/2011 | RAIN On 13 June 2011 | 13500.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 03/02/2011 | RAIN On 13 June 2011 | 13500.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 03/02/2011 | YUAN/R On 14 March 2011 | | | Foreign Exchange Future | 1.11110 | 1.09800 | 0 |
| 03/02/2011 | YUAN/R On 14 March 2011 | 1.05 | C | Foreign Exchange Future | 0.06310 | 0.05160 | 0 |
| 03/02/2011 | YUAN/R On 14 March 2011 | 1.10 | C | Foreign Exchange Future | 0.02620 | 0.01930 | 0 |
| 03/02/2011 | YUAN/R On 14 March 2011 | 1.00 | C | Foreign Exchange Future | 0.11180 | 0.09860 | 0 |
| 03/02/2011 | YUAN/R On 14 March 2011 | 1.00 | P | Foreign Exchange Future | 0.00070 | 0.00060 | 0 |
| 03/02/2011 | YUAN/R On 14 March 2011 | 1.10 | P | Foreign Exchange Future | 0.01510 | 0.02130 | 0 |
| 03/02/2011 | YUAN/R On 14 March 2011 | 1.05 | P | Foreign Exchange Future | 0.00200 | 0.00360 | 0 |
| 03/02/2011 | YUAN/R On 13 June 2011 | | | Foreign Exchange Future | 1.12730 | 1.11520 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/02/2011 | YUAN/R On 13 June 2011 | 1.05 | C | Foreign Exchange Future | 0.08620 | 0.07690 | 0 |
| 03/02/2011 | YUAN/R On 13 June 2011 | 1.00 | C | Foreign Exchange Future | 0.13000 | 0.11850 | 0 |
| 03/02/2011 | YUAN/R On 13 June 2011 | 1.10 | C | Foreign Exchange Future | 0.05140 | 0.04540 | 0 |
| 03/02/2011 | YUAN/R On 13 June 2011 | 1.10 | P | Foreign Exchange Future | 0.02410 | 0.03020 | 0 |
| 03/02/2011 | YUAN/R On 13 June 2011 | 1.00 | P | Foreign Exchange Future | 0.00270 | 0.00330 | 0 |
| 03/02/2011 | YUAN/R On 13 June 2011 | 1.05 | P | Foreign Exchange Future | 0.00890 | 0.01170 | 0 |
| 04/02/2011 | \$ / R On 14 March 2011 | | | Foreign Exchange Future | 7.30080 | 7.29000 | 223,335 |
| 04/02/2011 | \$ / R On 14 March 2011 | 8.00 | C | Foreign Exchange Future | 0.01000 | 0.00800 | 29,607 |
| 04/02/2011 | \$ / R On 14 March 2011 | 6.85 | C | Foreign Exchange Future | 0.47000 | 0.45800 | 8,500 |
| 04/02/2011 | \$ / R On 14 March 2011 | 7.15 | C | Foreign Exchange Future | 0.22500 | 0.21300 | 600 |
| 04/02/2011 | \$ / R On 14 March 2011 | 8.05 | C | Foreign Exchange Future | 0.00800 | 0.00600 | 340 |
| 04/02/2011 | \$ / R On 14 March 2011 | 7.95 | C | Foreign Exchange Future | 0.01200 | 0.01000 | 0 |
| 04/02/2011 | \$ / R On 14 March 2011 | 8.50 | C | Foreign Exchange Future | 0.00200 | 0.00100 | 30,000 |
| 04/02/2011 | \$ / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 04/02/2011 | \$ / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.13300 | 0.12100 | 29,607 |
| 04/02/2011 | \$ / R On 14 March 2011 | 8.40 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 3,000 |
| 04/02/2011 | \$ / R On 14 March 2011 | 7.50 | C | Foreign Exchange Future | 0.06600 | 0.05700 | 12,000 |
| 04/02/2011 | \$ / R On 14 March 2011 | 7.55 | C | Foreign Exchange Future | 0.05400 | 0.04700 | 871 |
| 04/02/2011 | \$ / R On 14 March 2011 | 7.60 | C | Foreign Exchange Future | 0.04500 | 0.03900 | 3,071 |
| 04/02/2011 | \$ / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.16100 | 0.14900 | 9,600 |
| 04/02/2011 | \$ / R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.26100 | 0.24900 | 3,280 |
| 04/02/2011 | \$ / R On 14 March 2011 | 7.40 | C | Foreign Exchange Future | 0.09400 | 0.08400 | 0 |
| 04/02/2011 | \$ / R On 14 March 2011 | 7.35 | C | Foreign Exchange Future | 0.11200 | 0.10100 | 150 |
| 04/02/2011 | \$ / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.19200 | 0.18000 | 0 |
| 04/02/2011 | \$ / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.09100 | 0.09000 | 2,571 |
| 04/02/2011 | \$ / R On 14 March 2011 | 6.85 | P | Foreign Exchange Future | 0.01900 | 0.01800 | 0 |
| 04/02/2011 | \$ / R On 14 March 2011 | 7.15 | P | Foreign Exchange Future | 0.07400 | 0.07300 | 0 |
| 04/02/2011 | \$ / R On 14 March 2011 | 7.40 | P | Foreign Exchange Future | 0.19300 | 0.19400 | 0 |
| 04/02/2011 | \$ / R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.06000 | 0.05900 | 3,000 |
| 04/02/2011 | \$ / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.11000 | 0.10900 | 3,000 |
| 04/02/2011 | \$ / R On 14 March 2011 | 7.60 | P | Foreign Exchange Future | 0.34400 | 0.34900 | 0 |
| 04/02/2011 | \$ / R On 14 March 2011 | 7.55 | P | Foreign Exchange Future | 0.30300 | 0.30700 | 0 |
| 04/02/2011 | \$ / R On 14 March 2011 | 7.50 | P | Foreign Exchange Future | 0.26500 | 0.26700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/02/2011 | \$ / R On 14 March 2011 | 8.40 | P | Foreign Exchange Future | 1.10100 | 1.11200 | 0 |
| 04/02/2011 | \$ / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.13200 | 0.13100 | 2,000 |
| 04/02/2011 | \$ / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 3.19900 | 3.21000 | 0 |
| 04/02/2011 | \$ / R On 14 March 2011 | 7.95 | P | Foreign Exchange Future | 0.66100 | 0.67000 | 0 |
| 04/02/2011 | \$ / R On 14 March 2011 | 8.50 | P | Foreign Exchange Future | 1.20100 | 1.21100 | 0 |
| 04/02/2011 | \$ / R On 14 March 2011 | 8.05 | P | Foreign Exchange Future | 0.75700 | 0.76600 | 0 |
| 04/02/2011 | \$ / R On 14 March 2011 | 7.35 | P | Foreign Exchange Future | 0.16100 | 0.16100 | 0 |
| 04/02/2011 | \$ / R On 14 March 2011 | 8.00 | P | Foreign Exchange Future | 0.70900 | 0.71800 | 0 |
| 04/02/2011 | \$ / R On 13 June 2011 | | | Foreign Exchange Future | 7.39210 | 7.38050 | 51,050 |
| 04/02/2011 | \$ / R On 13 June 2011 | 7.45 | C | Foreign Exchange Future | 0.23300 | 0.22000 | 0 |
| 04/02/2011 | \$ / R On 13 June 2011 | 7.50 | C | Foreign Exchange Future | 0.21600 | 0.20200 | 800 |
| 04/02/2011 | \$ / R On 13 June 2011 | 7.40 | C | Foreign Exchange Future | 0.25300 | 0.23800 | 0 |
| 04/02/2011 | \$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.73000 | 0.71800 | 0 |
| 04/02/2011 | \$ / R On 13 June 2011 | 7.20 | C | Foreign Exchange Future | 0.36000 | 0.34600 | 300 |
| 04/02/2011 | \$ / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.45700 | 0.44300 | 500 |
| 04/02/2011 | \$ / R On 13 June 2011 | 7.25 | C | Foreign Exchange Future | 0.33100 | 0.31600 | 500 |
| 04/02/2011 | \$ / R On 13 June 2011 | 8.00 | C | Foreign Exchange Future | 0.10100 | 0.09200 | 500 |
| 04/02/2011 | \$ / R On 13 June 2011 | 7.80 | C | Foreign Exchange Future | 0.13500 | 0.12500 | 1,000 |
| 04/02/2011 | \$ / R On 13 June 2011 | 7.25 | P | Foreign Exchange Future | 0.18900 | 0.18600 | 0 |
| 04/02/2011 | \$ / R On 13 June 2011 | 7.80 | P | Foreign Exchange Future | 0.54300 | 0.54500 | 0 |
| 04/02/2011 | \$ / R On 13 June 2011 | 8.00 | P | Foreign Exchange Future | 0.70900 | 0.71200 | 0 |
| 04/02/2011 | \$ / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.11500 | 0.11300 | 0 |
| 04/02/2011 | \$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.03800 | 0.03800 | 300 |
| 04/02/2011 | \$ / R On 13 June 2011 | 7.20 | P | Foreign Exchange Future | 0.16800 | 0.16600 | 0 |
| 04/02/2011 | \$ / R On 13 June 2011 | 7.40 | P | Foreign Exchange Future | 0.26100 | 0.25800 | 1,000 |
| 04/02/2011 | \$ / R On 13 June 2011 | 7.50 | P | Foreign Exchange Future | 0.32400 | 0.32200 | 0 |
| 04/02/2011 | \$ / R On 13 June 2011 | 7.45 | P | Foreign Exchange Future | 0.29100 | 0.29000 | 0 |
| 04/02/2011 | \$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.50450 | 7.49210 | 12,150 |
| 04/02/2011 | \$ / R On 19 September 2011 | 8.05 | C | Foreign Exchange Future | 0.19400 | 0.18100 | 0 |
| 04/02/2011 | \$ / R On 19 September 2011 | 8.10 | C | Foreign Exchange Future | 0.18400 | 0.17200 | 0 |
| 04/02/2011 | \$ / R On 19 September 2011 | 8.00 | C | Foreign Exchange Future | 0.20500 | 0.19100 | 0 |
| 04/02/2011 | \$ / R On 19 September 2011 | 7.80 | C | Foreign Exchange Future | 0.25400 | 0.23900 | 2,800 |
| 04/02/2011 | \$ / R On 19 September 2011 | 7.40 | C | Foreign Exchange Future | 0.40300 | 0.38600 | 0 |
| 04/02/2011 | \$ / R On 19 September 2011 | 7.40 | P | Foreign Exchange Future | 0.29900 | 0.29400 | 2,800 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/02/2011 | \$ / R On 19 September 2011 | 8.00 | P | Foreign Exchange Future | 0.70100 | 0.69900 | 0 |
| 04/02/2011 | \$ / R On 19 September 2011 | 7.80 | P | Foreign Exchange Future | 0.55000 | 0.54700 | 0 |
| 04/02/2011 | \$ / R On 19 September 2011 | 8.10 | P | Foreign Exchange Future | 0.78000 | 0.78000 | 0 |
| 04/02/2011 | \$ / R On 19 September 2011 | 8.05 | P | Foreign Exchange Future | 0.74000 | 0.73900 | 0 |
| 04/02/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.62020 | 7.60650 | 190 |
| 04/02/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.56300 | 0.54500 | 0 |
| 04/02/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.53600 | 0.51700 | 0 |
| 04/02/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.59100 | 0.57300 | 0 |
| 04/02/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.27100 | 0.26700 | 0 |
| 04/02/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.31600 | 0.31100 | 0 |
| 04/02/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.29300 | 0.28900 | 0 |
| 04/02/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.59190 | 9.58070 | 0 |
| 04/02/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.73800 | 1.70400 | 0 |
| 04/02/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.75800 | 1.72500 | 0 |
| 04/02/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.71900 | 1.68400 | 0 |
| 04/02/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.37700 | 1.35300 | 0 |
| 04/02/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.31600 | 1.29400 | 0 |
| 04/02/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.34600 | 1.32300 | 0 |
| 04/02/2011 | \$ / R MAXI On 14 March 2011 | | | Foreign Exchange Future | 7.30080 | 7.29000 | 125 |
| 04/02/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.33948 | 0.32788 | 0 |
| 04/02/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.29929 | 0.28755 | 0 |
| 04/02/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | C | Foreign Exchange Future | 0.38141 | 0.36995 | 0 |
| 04/02/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | P | Foreign Exchange Future | 0.03061 | 0.02995 | 0 |
| 04/02/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.04849 | 0.04755 | 0 |
| 04/02/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.03868 | 0.03788 | 0 |
| 04/02/2011 | \$ / R MAXI On 13 June 2011 | | | Foreign Exchange Future | 7.39210 | 7.38050 | 20 |
| 04/02/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.45660 | 0.44265 | 0 |
| 04/02/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.42285 | 0.40877 | 0 |
| 04/02/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | C | Foreign Exchange Future | 0.49180 | 0.47801 | 0 |
| 04/02/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | P | Foreign Exchange Future | 0.09970 | 0.09751 | 0 |
| 04/02/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.13075 | 0.12827 | 0 |
| 04/02/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.11450 | 0.11215 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/02/2011 | £ / R On 14 March 2011 | | | Foreign Exchange Future | 11.72270 | 11.77760 | 31,613 |
| 04/02/2011 | £ / R On 14 March 2011 | 11.80 | C | Foreign Exchange Future | 0.17800 | 0.20500 | 0 |
| 04/02/2011 | £ / R On 14 March 2011 | 11.85 | C | Foreign Exchange Future | 0.16000 | 0.18400 | 0 |
| 04/02/2011 | £ / R On 14 March 2011 | 11.75 | C | Foreign Exchange Future | 0.19900 | 0.22700 | 0 |
| 04/02/2011 | £ / R On 14 March 2011 | 11.45 | C | Foreign Exchange Future | 0.37600 | 0.42000 | 870 |
| 04/02/2011 | £ / R On 14 March 2011 | 12.55 | C | Foreign Exchange Future | 0.03000 | 0.03600 | 870 |
| 04/02/2011 | £ / R On 14 March 2011 | 12.00 | C | Foreign Exchange Future | 0.11400 | 0.13300 | 150 |
| 04/02/2011 | £ / R On 14 March 2011 | 12.00 | P | Foreign Exchange Future | 0.39100 | 0.35500 | 0 |
| 04/02/2011 | £ / R On 14 March 2011 | 12.55 | P | Foreign Exchange Future | 0.85700 | 0.80800 | 0 |
| 04/02/2011 | £ / R On 14 March 2011 | 11.75 | P | Foreign Exchange Future | 0.22600 | 0.19900 | 0 |
| 04/02/2011 | £ / R On 14 March 2011 | 11.45 | P | Foreign Exchange Future | 0.10300 | 0.09200 | 0 |
| 04/02/2011 | £ / R On 14 March 2011 | 11.85 | P | Foreign Exchange Future | 0.28700 | 0.25600 | 0 |
| 04/02/2011 | £ / R On 14 March 2011 | 11.80 | P | Foreign Exchange Future | 0.25500 | 0.22700 | 2,000 |
| 04/02/2011 | £ / R On 13 June 2011 | | | Foreign Exchange Future | 11.85630 | 11.91000 | 2,381 |
| 04/02/2011 | £ / R On 13 June 2011 | 11.85 | C | Foreign Exchange Future | 0.39900 | 0.42700 | 0 |
| 04/02/2011 | £ / R On 13 June 2011 | 11.90 | C | Foreign Exchange Future | 0.37900 | 0.40300 | 0 |
| 04/02/2011 | £ / R On 13 June 2011 | 11.80 | C | Foreign Exchange Future | 0.42400 | 0.45300 | 0 |
| 04/02/2011 | £ / R On 13 June 2011 | 10.75 | C | Foreign Exchange Future | 1.16400 | 1.21400 | 0 |
| 04/02/2011 | £ / R On 13 June 2011 | 11.45 | C | Foreign Exchange Future | 0.62400 | 0.66100 | 10 |
| 04/02/2011 | £ / R On 13 June 2011 | 11.55 | C | Foreign Exchange Future | 0.56200 | 0.59700 | 0 |
| 04/02/2011 | £ / R On 13 June 2011 | 11.95 | C | Foreign Exchange Future | 0.35900 | 0.00000 | 0 |
| 04/02/2011 | £ / R On 13 June 2011 | 11.95 | P | Foreign Exchange Future | 0.45300 | 0.00000 | 100 |
| 04/02/2011 | £ / R On 13 June 2011 | 11.55 | P | Foreign Exchange Future | 0.25600 | 0.23700 | 100 |
| 04/02/2011 | £ / R On 13 June 2011 | 10.75 | P | Foreign Exchange Future | 0.05800 | 0.05400 | 10 |
| 04/02/2011 | £ / R On 13 June 2011 | 11.45 | P | Foreign Exchange Future | 0.21800 | 0.20100 | 0 |
| 04/02/2011 | £ / R On 13 June 2011 | 11.80 | P | Foreign Exchange Future | 0.36800 | 0.34300 | 0 |
| 04/02/2011 | £ / R On 13 June 2011 | 11.90 | P | Foreign Exchange Future | 0.42300 | 0.39300 | 0 |
| 04/02/2011 | £ / R On 13 June 2011 | 11.85 | P | Foreign Exchange Future | 0.39300 | 0.36700 | 0 |
| 04/02/2011 | £ / R On 19 September 2011 | | | Foreign Exchange Future | 12.01440 | 12.06780 | 2,457 |
| 04/02/2011 | £ / R On 19 September 2011 | 11.50 | C | Foreign Exchange Future | 0.82400 | 0.86100 | 0 |
| 04/02/2011 | £ / R On 19 September 2011 | 11.55 | C | Foreign Exchange Future | 0.79400 | 0.83000 | 0 |
| 04/02/2011 | £ / R On 19 September 2011 | 11.45 | C | Foreign Exchange Future | 0.85600 | 0.89300 | 0 |
| 04/02/2011 | £ / R On 19 September 2011 | 11.65 | C | Foreign Exchange Future | 0.73600 | 0.76900 | 0 |
| 04/02/2011 | £ / R On 19 September 2011 | 12.10 | C | Foreign Exchange Future | 0.51500 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/02/2011 | £ / R On 19 September 2011 | 12.10 | P | Foreign Exchange Future | 0.60100 | 0.00000 | 200 |
| 04/02/2011 | £ / R On 19 September 2011 | 11.65 | P | Foreign Exchange Future | 0.37200 | 0.35100 | 100 |
| 04/02/2011 | £ / R On 19 September 2011 | 11.45 | P | Foreign Exchange Future | 0.29200 | 0.27500 | 0 |
| 04/02/2011 | £ / R On 19 September 2011 | 11.55 | P | Foreign Exchange Future | 0.33000 | 0.31200 | 0 |
| 04/02/2011 | £ / R On 19 September 2011 | 11.50 | P | Foreign Exchange Future | 0.31000 | 0.29300 | 0 |
| 04/02/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.17500 | 12.22770 | 0 |
| 04/02/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.93200 | 0.96700 | 0 |
| 04/02/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.90300 | 0.93800 | 0 |
| 04/02/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.96100 | 0.99700 | 0 |
| 04/02/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.38600 | 0.36900 | 0 |
| 04/02/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.42800 | 0.41000 | 0 |
| 04/02/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.40700 | 0.38900 | 0 |
| 04/02/2011 | ¥ / R On 14 March 2011 | | | Foreign Exchange Future | 0.08930 | 0.08910 | 518 |
| 04/02/2011 | ¥ / R On 14 March 2011 | 0.09 | C | Foreign Exchange Future | 0.00329 | 0.00318 | 0 |
| 04/02/2011 | ¥ / R On 14 March 2011 | 0.10 | C | Foreign Exchange Future | 0.00031 | 0.00029 | 0 |
| 04/02/2011 | ¥ / R On 14 March 2011 | 0.08 | C | Foreign Exchange Future | 0.01231 | 0.01211 | 0 |
| 04/02/2011 | ¥ / R On 14 March 2011 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 04/02/2011 | ¥ / R On 14 March 2011 | 0.10 | P | Foreign Exchange Future | 0.00801 | 0.00819 | 0 |
| 04/02/2011 | ¥ / R On 14 March 2011 | 0.09 | P | Foreign Exchange Future | 0.00099 | 0.00108 | 0 |
| 04/02/2011 | ¥ / R On 13 June 2011 | | | Foreign Exchange Future | 0.09050 | 0.09030 | 573 |
| 04/02/2011 | ¥ / R On 13 June 2011 | 0.09 | C | Foreign Exchange Future | 0.00684 | 0.00669 | 0 |
| 04/02/2011 | ¥ / R On 13 June 2011 | 0.08 | C | Foreign Exchange Future | 0.01561 | 0.01542 | 0 |
| 04/02/2011 | ¥ / R On 13 June 2011 | 0.10 | C | Foreign Exchange Future | 0.00232 | 0.00225 | 0 |
| 04/02/2011 | ¥ / R On 13 June 2011 | 0.10 | P | Foreign Exchange Future | 0.00682 | 0.00695 | 0 |
| 04/02/2011 | ¥ / R On 13 June 2011 | 0.08 | P | Foreign Exchange Future | 0.00011 | 0.00012 | 0 |
| 04/02/2011 | ¥ / R On 13 June 2011 | 0.09 | P | Foreign Exchange Future | 0.00134 | 0.00139 | 0 |
| 04/02/2011 | € / R On 14 March 2011 | | | Foreign Exchange Future | 9.89430 | 9.94440 | 17,178 |
| 04/02/2011 | € / R On 14 March 2011 | 9.80 | C | Foreign Exchange Future | 0.22100 | 0.25300 | 0 |
| 04/02/2011 | € / R On 14 March 2011 | 9.85 | C | Foreign Exchange Future | 0.19100 | 0.22100 | 0 |
| 04/02/2011 | € / R On 14 March 2011 | 9.75 | C | Foreign Exchange Future | 0.25300 | 0.28700 | 0 |
| 04/02/2011 | € / R On 14 March 2011 | 9.50 | C | Foreign Exchange Future | 0.44000 | 0.48300 | 10,429 |
| 04/02/2011 | € / R On 14 March 2011 | 10.40 | C | Foreign Exchange Future | 0.03900 | 0.04500 | 14,937 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/02/2011 | € / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.02900 | 0.03300 | 4,508 |
| 04/02/2011 | € / R On 14 March 2011 | 10.10 | C | Foreign Exchange Future | 0.09400 | 0.10800 | 100 |
| 04/02/2011 | € / R On 14 March 2011 | 9.60 | C | Foreign Exchange Future | 0.36000 | 0.40000 | 500 |
| 04/02/2011 | € / R On 14 March 2011 | 10.00 | C | Foreign Exchange Future | 0.12500 | 0.14300 | 500 |
| 04/02/2011 | € / R On 14 March 2011 | 9.60 | P | Foreign Exchange Future | 0.06600 | 0.05600 | 3,000 |
| 04/02/2011 | € / R On 14 March 2011 | 10.00 | P | Foreign Exchange Future | 0.23100 | 0.19900 | 0 |
| 04/02/2011 | € / R On 14 March 2011 | 10.10 | P | Foreign Exchange Future | 0.30000 | 0.26400 | 0 |
| 04/02/2011 | € / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 0.63500 | 0.58900 | 0 |
| 04/02/2011 | € / R On 14 March 2011 | 10.40 | P | Foreign Exchange Future | 0.54500 | 0.50100 | 0 |
| 04/02/2011 | € / R On 14 March 2011 | 9.75 | P | Foreign Exchange Future | 0.10900 | 0.09300 | 0 |
| 04/02/2011 | € / R On 14 March 2011 | 9.50 | P | Foreign Exchange Future | 0.04600 | 0.03900 | 0 |
| 04/02/2011 | € / R On 14 March 2011 | 9.85 | P | Foreign Exchange Future | 0.14700 | 0.12700 | 0 |
| 04/02/2011 | € / R On 14 March 2011 | 9.80 | P | Foreign Exchange Future | 0.12700 | 0.10900 | 0 |
| 04/02/2011 | € / R On 13 June 2011 | | | Foreign Exchange Future | 10.00620 | 10.05580 | 7,278 |
| 04/02/2011 | € / R On 13 June 2011 | 9.80 | C | Foreign Exchange Future | 0.42900 | 0.45500 | 0 |
| 04/02/2011 | € / R On 13 June 2011 | 9.75 | C | Foreign Exchange Future | 0.45900 | 0.48600 | 0 |
| 04/02/2011 | € / R On 13 June 2011 | 9.85 | C | Foreign Exchange Future | 0.40000 | 0.42500 | 0 |
| 04/02/2011 | € / R On 13 June 2011 | 9.85 | P | Foreign Exchange Future | 0.24400 | 0.21900 | 0 |
| 04/02/2011 | € / R On 13 June 2011 | 9.75 | P | Foreign Exchange Future | 0.20300 | 0.18000 | 0 |
| 04/02/2011 | € / R On 13 June 2011 | 9.80 | P | Foreign Exchange Future | 0.22300 | 0.19900 | 0 |
| 04/02/2011 | € / R On 19 September 2011 | | | Foreign Exchange Future | 10.14060 | 10.19040 | 2,463 |
| 04/02/2011 | € / R On 19 September 2011 | 9.65 | C | Foreign Exchange Future | 0.70900 | 0.73500 | 0 |
| 04/02/2011 | € / R On 19 September 2011 | 9.70 | C | Foreign Exchange Future | 0.67700 | 0.70200 | 0 |
| 04/02/2011 | € / R On 19 September 2011 | 9.60 | C | Foreign Exchange Future | 0.74200 | 0.76900 | 0 |
| 04/02/2011 | € / R On 19 September 2011 | 9.60 | P | Foreign Exchange Future | 0.20100 | 0.17900 | 0 |
| 04/02/2011 | € / R On 19 September 2011 | 9.70 | P | Foreign Exchange Future | 0.23600 | 0.21200 | 0 |
| 04/02/2011 | € / R On 19 September 2011 | 9.65 | P | Foreign Exchange Future | 0.21800 | 0.19500 | 0 |
| 04/02/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 10.27770 | 10.32720 | 0 |
| 04/02/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 0.77700 | 0.80100 | 0 |
| 04/02/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 0.80800 | 0.83300 | 0 |
| 04/02/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 0.74800 | 0.77100 | 0 |
| 04/02/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.32000 | 0.29400 | 0 |
| 04/02/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.28000 | 0.25600 | 0 |
| 04/02/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.29900 | 0.27400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/02/2011 | AU\$ / R On 14 March 2011 | | | Foreign Exchange Future | 7.40510 | 7.34110 | 7,827 |
| 04/02/2011 | AU\$ / R On 14 March 2011 | 6.70 | C | Foreign Exchange Future | 0.70900 | 0.64700 | 0 |
| 04/02/2011 | AU\$ / R On 14 March 2011 | 6.75 | C | Foreign Exchange Future | 0.66000 | 0.59800 | 0 |
| 04/02/2011 | AU\$ / R On 14 March 2011 | 6.65 | C | Foreign Exchange Future | 0.75900 | 0.69600 | 0 |
| 04/02/2011 | AU\$ / R On 14 March 2011 | 6.65 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 04/02/2011 | AU\$ / R On 14 March 2011 | 6.75 | P | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 04/02/2011 | AU\$ / R On 14 March 2011 | 6.70 | P | Foreign Exchange Future | 0.00400 | 0.00600 | 0 |
| 04/02/2011 | AU\$ / R On 13 June 2011 | | | Foreign Exchange Future | 7.41200 | 7.34750 | 6,257 |
| 04/02/2011 | AU\$ / R On 13 June 2011 | 6.65 | C | Foreign Exchange Future | 0.79300 | 0.73300 | 0 |
| 04/02/2011 | AU\$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.74600 | 0.68700 | 0 |
| 04/02/2011 | AU\$ / R On 13 June 2011 | 6.60 | C | Foreign Exchange Future | 0.84000 | 0.78000 | 0 |
| 04/02/2011 | AU\$ / R On 13 June 2011 | 6.60 | P | Foreign Exchange Future | 0.02800 | 0.03300 | 0 |
| 04/02/2011 | AU\$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.03400 | 0.04000 | 0 |
| 04/02/2011 | AU\$ / R On 13 June 2011 | 6.65 | P | Foreign Exchange Future | 0.03100 | 0.03600 | 0 |
| 04/02/2011 | AU\$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.42980 | 7.36600 | 5,842 |
| 04/02/2011 | AU\$ / R On 19 September 2011 | 6.65 | C | Foreign Exchange Future | 0.83900 | 0.78200 | 0 |
| 04/02/2011 | AU\$ / R On 19 September 2011 | 6.60 | C | Foreign Exchange Future | 0.88400 | 0.82700 | 0 |
| 04/02/2011 | AU\$ / R On 19 September 2011 | 6.70 | C | Foreign Exchange Future | 0.79400 | 0.73800 | 0 |
| 04/02/2011 | AU\$ / R On 19 September 2011 | 6.70 | P | Foreign Exchange Future | 0.06400 | 0.07200 | 0 |
| 04/02/2011 | AU\$ / R On 19 September 2011 | 6.60 | P | Foreign Exchange Future | 0.05400 | 0.06100 | 0 |
| 04/02/2011 | AU\$ / R On 19 September 2011 | 6.65 | P | Foreign Exchange Future | 0.05900 | 0.06600 | 0 |
| 04/02/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 8.22590 | 8.17970 | 0 |
| 04/02/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 1.33600 | 1.30500 | 0 |
| 04/02/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 1.30600 | 1.27500 | 0 |
| 04/02/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.36700 | 1.33500 | 0 |
| 04/02/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.39100 | 0.40500 | 0 |
| 04/02/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.43000 | 0.44500 | 0 |
| 04/02/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.41000 | 0.42500 | 0 |
| 04/02/2011 | CAD/ R On 14 March 2011 | | | Foreign Exchange Future | 7.40480 | 7.36790 | 1,791 |
| 04/02/2011 | CAD/ R On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.37300 | 0.33900 | 0 |
| 04/02/2011 | CAD/ R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.41900 | 0.38400 | 0 |
| 04/02/2011 | CAD/ R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.32900 | 0.29500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 04/02/2011 | CAD/ R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.02400 | 0.02700 | 0 |
| 04/02/2011 | CAD/ R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.01400 | 0.01600 | 0 |
| 04/02/2011 | CAD/ R On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.01800 | 0.02100 | 0 |
| 04/02/2011 | CAD/ R On 13 June 2011 | | | Foreign Exchange Future | 7.48120 | 7.44320 | 0 |
| 04/02/2011 | CAD/ R On 13 June 2011 | 6.90 | C | Foreign Exchange Future | 0.61600 | 0.58200 | 0 |
| 04/02/2011 | CAD/ R On 13 June 2011 | 6.95 | C | Foreign Exchange Future | 0.57200 | 0.53900 | 0 |
| 04/02/2011 | CAD/ R On 13 June 2011 | 6.85 | C | Foreign Exchange Future | 0.66000 | 0.62500 | 0 |
| 04/02/2011 | CAD/ R On 13 June 2011 | 6.85 | P | Foreign Exchange Future | 0.02900 | 0.03200 | 0 |
| 04/02/2011 | CAD/ R On 13 June 2011 | 6.95 | P | Foreign Exchange Future | 0.04100 | 0.04600 | 0 |
| 04/02/2011 | CAD/ R On 13 June 2011 | 6.90 | P | Foreign Exchange Future | 0.03500 | 0.03900 | 0 |
| 04/02/2011 | CHF / R On 14 March 2011 | | | Foreign Exchange Future | 7.64320 | 7.68390 | 1,200 |
| 04/02/2011 | CHF / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.42300 | 0.45900 | 0 |
| 04/02/2011 | CHF / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.38000 | 0.41500 | 0 |
| 04/02/2011 | CHF / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.46700 | 0.50400 | 0 |
| 04/02/2011 | CHF / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.02400 | 0.02000 | 0 |
| 04/02/2011 | CHF / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.03700 | 0.03100 | 0 |
| 04/02/2011 | CHF / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.03000 | 0.02500 | 0 |
| 04/02/2011 | CHF / R On 13 June 2011 | | | Foreign Exchange Future | 7.74600 | 7.78640 | 0 |
| 04/02/2011 | CHF / R On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.69700 | 0.73200 | 0 |
| 04/02/2011 | CHF / R On 13 June 2011 | 7.15 | C | Foreign Exchange Future | 0.65600 | 0.69000 | 0 |
| 04/02/2011 | CHF / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.73900 | 0.77500 | 0 |
| 04/02/2011 | CHF / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.04300 | 0.03900 | 0 |
| 04/02/2011 | CHF / R On 13 June 2011 | 7.15 | P | Foreign Exchange Future | 0.06000 | 0.05400 | 0 |
| 04/02/2011 | CHF / R On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.05100 | 0.04600 | 0 |
| 04/02/2011 | RAIN On 14 March 2011 | | | Foreign Exchange Future | 14,423.19000 | 14,446.70000 | 0 |
| 04/02/2011 | RAIN On 14 March 2011 | 13600.00 | C | Foreign Exchange Future | 823.20000 | 846.70000 | 0 |
| 04/02/2011 | RAIN On 14 March 2011 | 13600.01 | C | Foreign Exchange Future | 823.20000 | 846.70000 | 0 |
| 04/02/2011 | RAIN On 14 March 2011 | 13599.99 | C | Foreign Exchange Future | 823.20000 | 846.70000 | 0 |
| 04/02/2011 | RAIN On 14 March 2011 | 13599.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/02/2011 | RAIN On 14 March 2011 | 13600.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/02/2011 | RAIN On 14 March 2011 | 13600.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/02/2011 | RAIN On 13 June 2011 | | | Foreign Exchange Future | 14,603.98000 | 14,626.53000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|----------|--------------|-------------------------|-------------|---------------------------------|---------------|
| 04/02/2011 | RAIN On 13 June 2011 | 13500.00 | C | Foreign Exchange Future | 1,104.00000 | 1,126.50000 | 0 |
| 04/02/2011 | RAIN On 13 June 2011 | 13500.01 | C | Foreign Exchange Future | 1,104.00000 | 1,126.50000 | 0 |
| 04/02/2011 | RAIN On 13 June 2011 | 13499.99 | C | Foreign Exchange Future | 1,104.00000 | 1,126.50000 | 0 |
| 04/02/2011 | RAIN On 13 June 2011 | 13499.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/02/2011 | RAIN On 13 June 2011 | 13500.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/02/2011 | RAIN On 13 June 2011 | 13500.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/02/2011 | YUAN/R On 14 March 2011 | | | Foreign Exchange Future | 1.11270 | 1.11110 | 0 |
| 04/02/2011 | YUAN/R On 14 March 2011 | 1.05 | C | Foreign Exchange Future | 0.06440 | 0.06310 | 0 |
| 04/02/2011 | YUAN/R On 14 March 2011 | 1.00 | C | Foreign Exchange Future | 0.11310 | 0.11180 | 0 |
| 04/02/2011 | YUAN/R On 14 March 2011 | 1.10 | C | Foreign Exchange Future | 0.02690 | 0.02620 | 0 |
| 04/02/2011 | YUAN/R On 14 March 2011 | 1.10 | P | Foreign Exchange Future | 0.01420 | 0.01510 | 0 |
| 04/02/2011 | YUAN/R On 14 March 2011 | 1.00 | P | Foreign Exchange Future | 0.00040 | 0.00070 | 0 |
| 04/02/2011 | YUAN/R On 14 March 2011 | 1.05 | P | Foreign Exchange Future | 0.00170 | 0.00200 | 0 |
| 04/02/2011 | YUAN/R On 13 June 2011 | | | Foreign Exchange Future | 1.12900 | 1.12730 | 0 |
| 04/02/2011 | YUAN/R On 13 June 2011 | 1.05 | C | Foreign Exchange Future | 0.08820 | 0.08620 | 0 |
| 04/02/2011 | YUAN/R On 13 June 2011 | 1.00 | C | Foreign Exchange Future | 0.13150 | 0.13000 | 0 |
| 04/02/2011 | YUAN/R On 13 June 2011 | 1.10 | C | Foreign Exchange Future | 0.05360 | 0.05140 | 0 |
| 04/02/2011 | YUAN/R On 13 June 2011 | 1.10 | P | Foreign Exchange Future | 0.02460 | 0.02410 | 0 |
| 04/02/2011 | YUAN/R On 13 June 2011 | 1.00 | P | Foreign Exchange Future | 0.00250 | 0.00270 | 0 |
| 04/02/2011 | YUAN/R On 13 June 2011 | 1.05 | P | Foreign Exchange Future | 0.00920 | 0.00890 | 0 |
| 07/02/2011 | \$ / R On 14 March 2011 | | | Foreign Exchange Future | 7.28110 | 7.30080 | 221,995 |
| 07/02/2011 | \$ / R On 14 March 2011 | 8.00 | C | Foreign Exchange Future | 0.00800 | 0.01000 | 29,607 |
| 07/02/2011 | \$ / R On 14 March 2011 | 8.05 | C | Foreign Exchange Future | 0.00600 | 0.00800 | 340 |
| 07/02/2011 | \$ / R On 14 March 2011 | 7.95 | C | Foreign Exchange Future | 0.00900 | 0.01200 | 0 |
| 07/02/2011 | \$ / R On 14 March 2011 | 8.50 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 30,000 |
| 07/02/2011 | \$ / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 07/02/2011 | \$ / R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.32000 | 0.00000 | 500 |
| 07/02/2011 | \$ / R On 14 March 2011 | 7.35 | C | Foreign Exchange Future | 0.09900 | 0.11200 | 150 |
| 07/02/2011 | \$ / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.17500 | 0.19200 | 0 |
| 07/02/2011 | \$ / R On 14 March 2011 | 7.15 | C | Foreign Exchange Future | 0.20700 | 0.22500 | 600 |
| 07/02/2011 | \$ / R On 14 March 2011 | 6.85 | C | Foreign Exchange Future | 0.45000 | 0.47000 | 8,500 |
| 07/02/2011 | \$ / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.11800 | 0.13300 | 29,607 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/02/2011 | \$ / R On 14 March 2011 | 8.40 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 3,000 |
| 07/02/2011 | \$ / R On 14 March 2011 | 7.50 | C | Foreign Exchange Future | 0.05600 | 0.06600 | 12,000 |
| 07/02/2011 | \$ / R On 14 March 2011 | 7.55 | C | Foreign Exchange Future | 0.04600 | 0.05400 | 871 |
| 07/02/2011 | \$ / R On 14 March 2011 | 7.60 | C | Foreign Exchange Future | 0.03800 | 0.04500 | 3,071 |
| 07/02/2011 | \$ / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.14500 | 0.16100 | 9,600 |
| 07/02/2011 | \$ / R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.24300 | 0.26100 | 3,280 |
| 07/02/2011 | \$ / R On 14 March 2011 | 7.40 | C | Foreign Exchange Future | 0.08200 | 0.09400 | 0 |
| 07/02/2011 | \$ / R On 14 March 2011 | 7.15 | P | Foreign Exchange Future | 0.07600 | 0.07400 | 0 |
| 07/02/2011 | \$ / R On 14 March 2011 | 7.40 | P | Foreign Exchange Future | 0.20100 | 0.19300 | 0 |
| 07/02/2011 | \$ / R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.06200 | 0.06000 | 3,000 |
| 07/02/2011 | \$ / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.11400 | 0.11000 | 3,000 |
| 07/02/2011 | \$ / R On 14 March 2011 | 7.60 | P | Foreign Exchange Future | 0.35700 | 0.34400 | 0 |
| 07/02/2011 | \$ / R On 14 March 2011 | 7.55 | P | Foreign Exchange Future | 0.31500 | 0.30300 | 0 |
| 07/02/2011 | \$ / R On 14 March 2011 | 7.50 | P | Foreign Exchange Future | 0.27500 | 0.26500 | 0 |
| 07/02/2011 | \$ / R On 14 March 2011 | 8.40 | P | Foreign Exchange Future | 1.12100 | 1.10100 | 0 |
| 07/02/2011 | \$ / R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.03900 | 0.00000 | 0 |
| 07/02/2011 | \$ / R On 14 March 2011 | 7.35 | P | Foreign Exchange Future | 0.16800 | 0.16100 | 0 |
| 07/02/2011 | \$ / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.09400 | 0.09100 | 2,571 |
| 07/02/2011 | \$ / R On 14 March 2011 | 6.85 | P | Foreign Exchange Future | 0.01900 | 0.01900 | 0 |
| 07/02/2011 | \$ / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.13700 | 0.13200 | 2,000 |
| 07/02/2011 | \$ / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 3.21900 | 3.19900 | 0 |
| 07/02/2011 | \$ / R On 14 March 2011 | 7.95 | P | Foreign Exchange Future | 0.67800 | 0.66100 | 0 |
| 07/02/2011 | \$ / R On 14 March 2011 | 8.50 | P | Foreign Exchange Future | 1.22000 | 1.20100 | 0 |
| 07/02/2011 | \$ / R On 14 March 2011 | 8.05 | P | Foreign Exchange Future | 0.77500 | 0.75700 | 0 |
| 07/02/2011 | \$ / R On 14 March 2011 | 8.00 | P | Foreign Exchange Future | 0.72700 | 0.70900 | 0 |
| 07/02/2011 | \$ / R On 13 June 2011 | | | Foreign Exchange Future | 7.37980 | 7.39210 | 51,023 |
| 07/02/2011 | \$ / R On 13 June 2011 | 7.45 | C | Foreign Exchange Future | 0.22500 | 0.23300 | 0 |
| 07/02/2011 | \$ / R On 13 June 2011 | 7.50 | C | Foreign Exchange Future | 0.20800 | 0.21600 | 800 |
| 07/02/2011 | \$ / R On 13 June 2011 | 7.40 | C | Foreign Exchange Future | 0.24400 | 0.25300 | 0 |
| 07/02/2011 | \$ / R On 13 June 2011 | 7.25 | C | Foreign Exchange Future | 0.31800 | 0.33100 | 500 |
| 07/02/2011 | \$ / R On 13 June 2011 | 7.80 | C | Foreign Exchange Future | 0.13000 | 0.13500 | 1,000 |
| 07/02/2011 | \$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.71700 | 0.73000 | 0 |
| 07/02/2011 | \$ / R On 13 June 2011 | 7.20 | C | Foreign Exchange Future | 0.34700 | 0.36000 | 300 |
| 07/02/2011 | \$ / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.44300 | 0.45700 | 500 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/02/2011 | \$ / R On 13 June 2011 | 8.00 | C | Foreign Exchange Future | 0.09600 | 0.10100 | 500 |
| 07/02/2011 | \$ / R On 13 June 2011 | 7.80 | P | Foreign Exchange Future | 0.55000 | 0.54300 | 0 |
| 07/02/2011 | \$ / R On 13 June 2011 | 8.00 | P | Foreign Exchange Future | 0.71600 | 0.70900 | 0 |
| 07/02/2011 | \$ / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.11300 | 0.11500 | 0 |
| 07/02/2011 | \$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.03700 | 0.03800 | 300 |
| 07/02/2011 | \$ / R On 13 June 2011 | 7.20 | P | Foreign Exchange Future | 0.16700 | 0.16800 | 0 |
| 07/02/2011 | \$ / R On 13 June 2011 | 7.25 | P | Foreign Exchange Future | 0.18800 | 0.18900 | 0 |
| 07/02/2011 | \$ / R On 13 June 2011 | 7.40 | P | Foreign Exchange Future | 0.26400 | 0.26100 | 1,000 |
| 07/02/2011 | \$ / R On 13 June 2011 | 7.50 | P | Foreign Exchange Future | 0.32800 | 0.32400 | 0 |
| 07/02/2011 | \$ / R On 13 June 2011 | 7.45 | P | Foreign Exchange Future | 0.29500 | 0.29100 | 0 |
| 07/02/2011 | \$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.48790 | 7.50450 | 12,050 |
| 07/02/2011 | \$ / R On 19 September 2011 | 8.05 | C | Foreign Exchange Future | 0.18500 | 0.19400 | 0 |
| 07/02/2011 | \$ / R On 19 September 2011 | 8.10 | C | Foreign Exchange Future | 0.17500 | 0.18400 | 0 |
| 07/02/2011 | \$ / R On 19 September 2011 | 8.00 | C | Foreign Exchange Future | 0.19500 | 0.20500 | 0 |
| 07/02/2011 | \$ / R On 19 September 2011 | 7.80 | C | Foreign Exchange Future | 0.24200 | 0.25400 | 2,800 |
| 07/02/2011 | \$ / R On 19 September 2011 | 7.40 | C | Foreign Exchange Future | 0.38800 | 0.40300 | 0 |
| 07/02/2011 | \$ / R On 19 September 2011 | 7.40 | P | Foreign Exchange Future | 0.30000 | 0.29900 | 2,800 |
| 07/02/2011 | \$ / R On 19 September 2011 | 8.00 | P | Foreign Exchange Future | 0.70700 | 0.70100 | 0 |
| 07/02/2011 | \$ / R On 19 September 2011 | 7.80 | P | Foreign Exchange Future | 0.55400 | 0.55000 | 0 |
| 07/02/2011 | \$ / R On 19 September 2011 | 8.10 | P | Foreign Exchange Future | 0.78700 | 0.78000 | 0 |
| 07/02/2011 | \$ / R On 19 September 2011 | 8.05 | P | Foreign Exchange Future | 0.74700 | 0.74000 | 0 |
| 07/02/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.59130 | 7.62020 | 190 |
| 07/02/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.53900 | 0.56300 | 0 |
| 07/02/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.56700 | 0.59100 | 0 |
| 07/02/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.51300 | 0.53600 | 0 |
| 07/02/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.32200 | 0.31600 | 0 |
| 07/02/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.27600 | 0.27100 | 0 |
| 07/02/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.29800 | 0.29300 | 0 |
| 07/02/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.57070 | 9.59190 | 0 |
| 07/02/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.71500 | 1.73800 | 0 |
| 07/02/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.69700 | 1.71900 | 0 |
| 07/02/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.73300 | 1.75800 | 0 |
| 07/02/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.31200 | 1.31600 | 0 |
| 07/02/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.37600 | 1.37700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/02/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.34400 | 1.34600 | 0 |
| 07/02/2011 | \$ / R MAXI On 14 March 2011 | | | Foreign Exchange Future | 7.28110 | 7.30080 | 125 |
| 07/02/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.32011 | 0.33948 | 0 |
| 07/02/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.28032 | 0.29929 | 0 |
| 07/02/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | C | Foreign Exchange Future | 0.36174 | 0.38141 | 0 |
| 07/02/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | P | Foreign Exchange Future | 0.03064 | 0.03061 | 0 |
| 07/02/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.04922 | 0.04849 | 0 |
| 07/02/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.03901 | 0.03868 | 0 |
| 07/02/2011 | \$ / R MAXI On 13 June 2011 | | | Foreign Exchange Future | 7.37980 | 7.39210 | 20 |
| 07/02/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.44333 | 0.45660 | 0 |
| 07/02/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.40962 | 0.42285 | 0 |
| 07/02/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | C | Foreign Exchange Future | 0.47852 | 0.49180 | 0 |
| 07/02/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | P | Foreign Exchange Future | 0.09872 | 0.09970 | 0 |
| 07/02/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.12982 | 0.13075 | 0 |
| 07/02/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.11353 | 0.11450 | 0 |
| 07/02/2011 | £ / R On 14 March 2011 | | | Foreign Exchange Future | 11.71980 | 11.72270 | 31,563 |
| 07/02/2011 | £ / R On 14 March 2011 | 12.00 | C | Foreign Exchange Future | 0.10500 | 0.11400 | 150 |
| 07/02/2011 | £ / R On 14 March 2011 | 11.80 | C | Foreign Exchange Future | 0.16800 | 0.17800 | 0 |
| 07/02/2011 | £ / R On 14 March 2011 | 11.85 | C | Foreign Exchange Future | 0.15000 | 0.16000 | 0 |
| 07/02/2011 | £ / R On 14 March 2011 | 12.55 | C | Foreign Exchange Future | 0.02600 | 0.03000 | 870 |
| 07/02/2011 | £ / R On 14 March 2011 | 11.75 | C | Foreign Exchange Future | 0.18800 | 0.19900 | 0 |
| 07/02/2011 | £ / R On 14 March 2011 | 11.45 | C | Foreign Exchange Future | 0.36700 | 0.37600 | 870 |
| 07/02/2011 | £ / R On 14 March 2011 | 12.55 | P | Foreign Exchange Future | 0.85600 | 0.85700 | 0 |
| 07/02/2011 | £ / R On 14 March 2011 | 11.75 | P | Foreign Exchange Future | 0.21800 | 0.22600 | 0 |
| 07/02/2011 | £ / R On 14 March 2011 | 11.45 | P | Foreign Exchange Future | 0.09700 | 0.10300 | 0 |
| 07/02/2011 | £ / R On 14 March 2011 | 12.00 | P | Foreign Exchange Future | 0.38500 | 0.39100 | 0 |
| 07/02/2011 | £ / R On 14 March 2011 | 11.85 | P | Foreign Exchange Future | 0.28000 | 0.28700 | 0 |
| 07/02/2011 | £ / R On 14 March 2011 | 11.80 | P | Foreign Exchange Future | 0.24800 | 0.25500 | 2,000 |
| 07/02/2011 | £ / R On 13 June 2011 | | | Foreign Exchange Future | 11.86380 | 11.85630 | 2,372 |
| 07/02/2011 | £ / R On 13 June 2011 | 11.85 | C | Foreign Exchange Future | 0.40300 | 0.39900 | 0 |
| 07/02/2011 | £ / R On 13 June 2011 | 11.90 | C | Foreign Exchange Future | 0.38200 | 0.37900 | 0 |
| 07/02/2011 | £ / R On 13 June 2011 | 11.80 | C | Foreign Exchange Future | 0.42700 | 0.42400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/02/2011 | £ / R On 13 June 2011 | 11.95 | C | Foreign Exchange Future | 0.36200 | 0.35900 | 0 |
| 07/02/2011 | £ / R On 13 June 2011 | 10.75 | C | Foreign Exchange Future | 1.17000 | 1.16400 | 0 |
| 07/02/2011 | £ / R On 13 June 2011 | 11.45 | C | Foreign Exchange Future | 0.62900 | 0.62400 | 10 |
| 07/02/2011 | £ / R On 13 June 2011 | 11.55 | C | Foreign Exchange Future | 0.56600 | 0.56200 | 0 |
| 07/02/2011 | £ / R On 13 June 2011 | 11.55 | P | Foreign Exchange Future | 0.25200 | 0.25600 | 100 |
| 07/02/2011 | £ / R On 13 June 2011 | 10.75 | P | Foreign Exchange Future | 0.05600 | 0.05800 | 10 |
| 07/02/2011 | £ / R On 13 June 2011 | 11.45 | P | Foreign Exchange Future | 0.21500 | 0.21800 | 0 |
| 07/02/2011 | £ / R On 13 June 2011 | 11.95 | P | Foreign Exchange Future | 0.44800 | 0.45300 | 100 |
| 07/02/2011 | £ / R On 13 June 2011 | 11.80 | P | Foreign Exchange Future | 0.36300 | 0.36800 | 0 |
| 07/02/2011 | £ / R On 13 June 2011 | 11.90 | P | Foreign Exchange Future | 0.41800 | 0.42300 | 0 |
| 07/02/2011 | £ / R On 13 June 2011 | 11.85 | P | Foreign Exchange Future | 0.38900 | 0.39300 | 0 |
| 07/02/2011 | £ / R On 19 September 2011 | | | Foreign Exchange Future | 12.01460 | 12.01440 | 2,457 |
| 07/02/2011 | £ / R On 19 September 2011 | 11.50 | C | Foreign Exchange Future | 0.82300 | 0.82400 | 0 |
| 07/02/2011 | £ / R On 19 September 2011 | 11.55 | C | Foreign Exchange Future | 0.79200 | 0.79400 | 0 |
| 07/02/2011 | £ / R On 19 September 2011 | 11.45 | C | Foreign Exchange Future | 0.85400 | 0.85600 | 0 |
| 07/02/2011 | £ / R On 19 September 2011 | 12.10 | C | Foreign Exchange Future | 0.51300 | 0.51500 | 0 |
| 07/02/2011 | £ / R On 19 September 2011 | 11.65 | C | Foreign Exchange Future | 0.73400 | 0.73600 | 0 |
| 07/02/2011 | £ / R On 19 September 2011 | 11.65 | P | Foreign Exchange Future | 0.36900 | 0.37200 | 100 |
| 07/02/2011 | £ / R On 19 September 2011 | 12.10 | P | Foreign Exchange Future | 0.59800 | 0.60100 | 200 |
| 07/02/2011 | £ / R On 19 September 2011 | 11.45 | P | Foreign Exchange Future | 0.28900 | 0.29200 | 0 |
| 07/02/2011 | £ / R On 19 September 2011 | 11.55 | P | Foreign Exchange Future | 0.32700 | 0.33000 | 0 |
| 07/02/2011 | £ / R On 19 September 2011 | 11.50 | P | Foreign Exchange Future | 0.30800 | 0.31000 | 0 |
| 07/02/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.15470 | 12.17500 | 0 |
| 07/02/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.91600 | 0.93200 | 0 |
| 07/02/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.88700 | 0.90300 | 0 |
| 07/02/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.94500 | 0.96100 | 0 |
| 07/02/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.39000 | 0.38600 | 0 |
| 07/02/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.43200 | 0.42800 | 0 |
| 07/02/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.41100 | 0.40700 | 0 |
| 07/02/2011 | ¥ / R On 14 March 2011 | | | Foreign Exchange Future | 0.08840 | 0.08930 | 508 |
| 07/02/2011 | ¥ / R On 14 March 2011 | 0.09 | C | Foreign Exchange Future | 0.00266 | 0.00329 | 0 |
| 07/02/2011 | ¥ / R On 14 March 2011 | 0.10 | C | Foreign Exchange Future | 0.00021 | 0.00031 | 0 |
| 07/02/2011 | ¥ / R On 14 March 2011 | 0.08 | C | Foreign Exchange Future | 0.01141 | 0.01231 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/02/2011 | ¥ / R On 14 March 2011 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 07/02/2011 | ¥ / R On 14 March 2011 | 0.10 | P | Foreign Exchange Future | 0.00881 | 0.00801 | 0 |
| 07/02/2011 | ¥ / R On 14 March 2011 | 0.09 | P | Foreign Exchange Future | 0.00126 | 0.00099 | 0 |
| 07/02/2011 | ¥ / R On 13 June 2011 | | | Foreign Exchange Future | 0.08970 | 0.09050 | 573 |
| 07/02/2011 | ¥ / R On 13 June 2011 | 0.09 | C | Foreign Exchange Future | 0.00624 | 0.00684 | 0 |
| 07/02/2011 | ¥ / R On 13 June 2011 | 0.10 | C | Foreign Exchange Future | 0.00206 | 0.00232 | 0 |
| 07/02/2011 | ¥ / R On 13 June 2011 | 0.08 | C | Foreign Exchange Future | 0.01483 | 0.01561 | 0 |
| 07/02/2011 | ¥ / R On 13 June 2011 | 0.08 | P | Foreign Exchange Future | 0.00013 | 0.00011 | 0 |
| 07/02/2011 | ¥ / R On 13 June 2011 | 0.10 | P | Foreign Exchange Future | 0.00736 | 0.00682 | 0 |
| 07/02/2011 | ¥ / R On 13 June 2011 | 0.09 | P | Foreign Exchange Future | 0.00154 | 0.00134 | 0 |
| 07/02/2011 | € / R On 14 March 2011 | | | Foreign Exchange Future | 9.83440 | 9.89430 | 17,158 |
| 07/02/2011 | € / R On 14 March 2011 | 9.80 | C | Foreign Exchange Future | 0.18000 | 0.22100 | 0 |
| 07/02/2011 | € / R On 14 March 2011 | 9.85 | C | Foreign Exchange Future | 0.15300 | 0.19100 | 0 |
| 07/02/2011 | € / R On 14 March 2011 | 9.75 | C | Foreign Exchange Future | 0.20900 | 0.25300 | 0 |
| 07/02/2011 | € / R On 14 March 2011 | 9.50 | C | Foreign Exchange Future | 0.38700 | 0.44000 | 10,429 |
| 07/02/2011 | € / R On 14 March 2011 | 10.40 | C | Foreign Exchange Future | 0.02900 | 0.03900 | 14,937 |
| 07/02/2011 | € / R On 14 March 2011 | 10.10 | C | Foreign Exchange Future | 0.07300 | 0.09400 | 100 |
| 07/02/2011 | € / R On 14 March 2011 | 9.60 | C | Foreign Exchange Future | 0.31000 | 0.36000 | 500 |
| 07/02/2011 | € / R On 14 March 2011 | 10.00 | C | Foreign Exchange Future | 0.09900 | 0.12500 | 500 |
| 07/02/2011 | € / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.02100 | 0.02900 | 4,508 |
| 07/02/2011 | € / R On 14 March 2011 | 10.10 | P | Foreign Exchange Future | 0.33900 | 0.30000 | 0 |
| 07/02/2011 | € / R On 14 March 2011 | 9.60 | P | Foreign Exchange Future | 0.07600 | 0.06600 | 3,000 |
| 07/02/2011 | € / R On 14 March 2011 | 10.00 | P | Foreign Exchange Future | 0.26500 | 0.23100 | 0 |
| 07/02/2011 | € / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 0.68700 | 0.63500 | 0 |
| 07/02/2011 | € / R On 14 March 2011 | 10.40 | P | Foreign Exchange Future | 0.59500 | 0.54500 | 0 |
| 07/02/2011 | € / R On 14 March 2011 | 9.75 | P | Foreign Exchange Future | 0.12500 | 0.10900 | 0 |
| 07/02/2011 | € / R On 14 March 2011 | 9.50 | P | Foreign Exchange Future | 0.05300 | 0.04600 | 0 |
| 07/02/2011 | € / R On 14 March 2011 | 9.85 | P | Foreign Exchange Future | 0.16900 | 0.14700 | 0 |
| 07/02/2011 | € / R On 14 March 2011 | 9.80 | P | Foreign Exchange Future | 0.14600 | 0.12700 | 0 |
| 07/02/2011 | € / R On 13 June 2011 | | | Foreign Exchange Future | 9.95640 | 10.00620 | 8,073 |
| 07/02/2011 | € / R On 13 June 2011 | 9.80 | C | Foreign Exchange Future | 0.39700 | 0.42900 | 0 |
| 07/02/2011 | € / R On 13 June 2011 | 9.85 | C | Foreign Exchange Future | 0.36900 | 0.40000 | 0 |
| 07/02/2011 | € / R On 13 June 2011 | 9.75 | C | Foreign Exchange Future | 0.42600 | 0.45900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/02/2011 | € / R On 13 June 2011 | 9.75 | P | Foreign Exchange Future | 0.22000 | 0.20300 | 0 |
| 07/02/2011 | € / R On 13 June 2011 | 9.85 | P | Foreign Exchange Future | 0.26300 | 0.24400 | 0 |
| 07/02/2011 | € / R On 13 June 2011 | 9.80 | P | Foreign Exchange Future | 0.24100 | 0.22300 | 0 |
| 07/02/2011 | € / R On 19 September 2011 | | | Foreign Exchange Future | 10.08580 | 10.14060 | 2,463 |
| 07/02/2011 | € / R On 19 September 2011 | 9.65 | C | Foreign Exchange Future | 0.67200 | 0.70900 | 0 |
| 07/02/2011 | € / R On 19 September 2011 | 9.60 | C | Foreign Exchange Future | 0.70400 | 0.74200 | 0 |
| 07/02/2011 | € / R On 19 September 2011 | 9.70 | C | Foreign Exchange Future | 0.64100 | 0.67700 | 0 |
| 07/02/2011 | € / R On 19 September 2011 | 9.70 | P | Foreign Exchange Future | 0.25500 | 0.23600 | 0 |
| 07/02/2011 | € / R On 19 September 2011 | 9.60 | P | Foreign Exchange Future | 0.21800 | 0.20100 | 0 |
| 07/02/2011 | € / R On 19 September 2011 | 9.65 | P | Foreign Exchange Future | 0.23600 | 0.21800 | 0 |
| 07/02/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 10.20750 | 10.27770 | 0 |
| 07/02/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 0.73100 | 0.77700 | 0 |
| 07/02/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 0.70200 | 0.74800 | 0 |
| 07/02/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 0.76100 | 0.80800 | 0 |
| 07/02/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.30400 | 0.28000 | 0 |
| 07/02/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.34500 | 0.32000 | 0 |
| 07/02/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.32400 | 0.29900 | 0 |
| 07/02/2011 | AU\$ / R On 14 March 2011 | | | Foreign Exchange Future | 7.34920 | 7.40510 | 7,827 |
| 07/02/2011 | AU\$ / R On 14 March 2011 | 6.70 | C | Foreign Exchange Future | 0.65400 | 0.70900 | 0 |
| 07/02/2011 | AU\$ / R On 14 March 2011 | 6.75 | C | Foreign Exchange Future | 0.60500 | 0.66000 | 0 |
| 07/02/2011 | AU\$ / R On 14 March 2011 | 6.65 | C | Foreign Exchange Future | 0.70300 | 0.75900 | 0 |
| 07/02/2011 | AU\$ / R On 14 March 2011 | 6.65 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 07/02/2011 | AU\$ / R On 14 March 2011 | 6.75 | P | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 07/02/2011 | AU\$ / R On 14 March 2011 | 6.70 | P | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 07/02/2011 | AU\$ / R On 13 June 2011 | | | Foreign Exchange Future | 7.36380 | 7.41200 | 6,407 |
| 07/02/2011 | AU\$ / R On 13 June 2011 | 6.65 | C | Foreign Exchange Future | 0.74700 | 0.79300 | 0 |
| 07/02/2011 | AU\$ / R On 13 June 2011 | 6.60 | C | Foreign Exchange Future | 0.79300 | 0.84000 | 0 |
| 07/02/2011 | AU\$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.70000 | 0.74600 | 0 |
| 07/02/2011 | AU\$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.03600 | 0.03400 | 0 |
| 07/02/2011 | AU\$ / R On 13 June 2011 | 6.60 | P | Foreign Exchange Future | 0.02900 | 0.02800 | 0 |
| 07/02/2011 | AU\$ / R On 13 June 2011 | 6.65 | P | Foreign Exchange Future | 0.03300 | 0.03100 | 0 |
| 07/02/2011 | AU\$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.37770 | 7.42980 | 5,842 |
| 07/02/2011 | AU\$ / R On 19 September 2011 | 6.65 | C | Foreign Exchange Future | 0.79100 | 0.83900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/02/2011 | AU\$ / R On 19 September 2011 | 6.70 | C | Foreign Exchange Future | 0.74700 | 0.79400 | 0 |
| 07/02/2011 | AU\$ / R On 19 September 2011 | 6.60 | C | Foreign Exchange Future | 0.83600 | 0.88400 | 0 |
| 07/02/2011 | AU\$ / R On 19 September 2011 | 6.60 | P | Foreign Exchange Future | 0.05800 | 0.05400 | 0 |
| 07/02/2011 | AU\$ / R On 19 September 2011 | 6.70 | P | Foreign Exchange Future | 0.06900 | 0.06400 | 0 |
| 07/02/2011 | AU\$ / R On 19 September 2011 | 6.65 | P | Foreign Exchange Future | 0.06300 | 0.05900 | 0 |
| 07/02/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 8.19580 | 8.22590 | 0 |
| 07/02/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 1.31500 | 1.33600 | 0 |
| 07/02/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 1.28600 | 1.30600 | 0 |
| 07/02/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.34500 | 1.36700 | 0 |
| 07/02/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.39900 | 0.39100 | 0 |
| 07/02/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.44000 | 0.43000 | 0 |
| 07/02/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.41900 | 0.41000 | 0 |
| 07/02/2011 | CAD/ R On 14 March 2011 | | | Foreign Exchange Future | 7.36150 | 7.40480 | 1,791 |
| 07/02/2011 | CAD/ R On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.33200 | 0.37300 | 0 |
| 07/02/2011 | CAD/ R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.28800 | 0.32900 | 0 |
| 07/02/2011 | CAD/ R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.37700 | 0.41900 | 0 |
| 07/02/2011 | CAD/ R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.01600 | 0.01400 | 0 |
| 07/02/2011 | CAD/ R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.02700 | 0.02400 | 0 |
| 07/02/2011 | CAD/ R On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.02100 | 0.01800 | 0 |
| 07/02/2011 | CAD/ R On 13 June 2011 | | | Foreign Exchange Future | 7.44510 | 7.48120 | 0 |
| 07/02/2011 | CAD/ R On 13 June 2011 | 6.90 | C | Foreign Exchange Future | 0.58300 | 0.61600 | 0 |
| 07/02/2011 | CAD/ R On 13 June 2011 | 6.85 | C | Foreign Exchange Future | 0.62700 | 0.66000 | 0 |
| 07/02/2011 | CAD/ R On 13 June 2011 | 6.95 | C | Foreign Exchange Future | 0.54000 | 0.57200 | 0 |
| 07/02/2011 | CAD/ R On 13 June 2011 | 6.95 | P | Foreign Exchange Future | 0.04500 | 0.04100 | 0 |
| 07/02/2011 | CAD/ R On 13 June 2011 | 6.85 | P | Foreign Exchange Future | 0.03200 | 0.02900 | 0 |
| 07/02/2011 | CAD/ R On 13 June 2011 | 6.90 | P | Foreign Exchange Future | 0.03800 | 0.03500 | 0 |
| 07/02/2011 | CHF / R On 14 March 2011 | | | Foreign Exchange Future | 7.59710 | 7.64320 | 200 |
| 07/02/2011 | CHF / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.38000 | 0.42300 | 0 |
| 07/02/2011 | CHF / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.42300 | 0.46700 | 0 |
| 07/02/2011 | CHF / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.33800 | 0.38000 | 0 |
| 07/02/2011 | CHF / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.04100 | 0.03700 | 0 |
| 07/02/2011 | CHF / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.02600 | 0.02400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 07/02/2011 | CHF / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.03300 | 0.03000 | 0 |
| 07/02/2011 | CHF / R On 13 June 2011 | | | Foreign Exchange Future | 7.70730 | 7.74600 | 0 |
| 07/02/2011 | CHF / R On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.66400 | 0.69700 | 0 |
| 07/02/2011 | CHF / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.70500 | 0.73900 | 0 |
| 07/02/2011 | CHF / R On 13 June 2011 | 7.15 | C | Foreign Exchange Future | 0.62300 | 0.65600 | 0 |
| 07/02/2011 | CHF / R On 13 June 2011 | 7.15 | P | Foreign Exchange Future | 0.06600 | 0.06000 | 0 |
| 07/02/2011 | CHF / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.04800 | 0.04300 | 0 |
| 07/02/2011 | CHF / R On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.05700 | 0.05100 | 0 |
| 07/02/2011 | RAIN On 14 March 2011 | | | Foreign Exchange Future | 14,351.95000 | 14,423.19000 | 0 |
| 07/02/2011 | RAIN On 14 March 2011 | 13600.00 | C | Foreign Exchange Future | 752.00000 | 823.20000 | 0 |
| 07/02/2011 | RAIN On 14 March 2011 | 13599.99 | C | Foreign Exchange Future | 752.00000 | 823.20000 | 0 |
| 07/02/2011 | RAIN On 14 March 2011 | 13600.01 | C | Foreign Exchange Future | 751.90000 | 823.20000 | 0 |
| 07/02/2011 | RAIN On 14 March 2011 | 13600.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/02/2011 | RAIN On 14 March 2011 | 13599.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/02/2011 | RAIN On 14 March 2011 | 13600.00 | P | Foreign Exchange Future | 0.10000 | 0.00000 | 0 |
| 07/02/2011 | RAIN On 13 June 2011 | | | Foreign Exchange Future | 14,547.36000 | 14,603.98000 | 0 |
| 07/02/2011 | RAIN On 13 June 2011 | 13500.00 | C | Foreign Exchange Future | 1,047.40000 | 1,104.00000 | 0 |
| 07/02/2011 | RAIN On 13 June 2011 | 13500.01 | C | Foreign Exchange Future | 1,047.40000 | 1,104.00000 | 0 |
| 07/02/2011 | RAIN On 13 June 2011 | 13499.99 | C | Foreign Exchange Future | 1,047.40000 | 1,104.00000 | 0 |
| 07/02/2011 | RAIN On 13 June 2011 | 13499.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/02/2011 | RAIN On 13 June 2011 | 13500.01 | P | Foreign Exchange Future | 0.10000 | 0.00000 | 0 |
| 07/02/2011 | RAIN On 13 June 2011 | 13500.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/02/2011 | YUAN/R On 14 March 2011 | | | Foreign Exchange Future | 1.10900 | 1.11270 | 0 |
| 07/02/2011 | YUAN/R On 14 March 2011 | 1.05 | C | Foreign Exchange Future | 0.06130 | 0.06440 | 0 |
| 07/02/2011 | YUAN/R On 14 March 2011 | 1.10 | C | Foreign Exchange Future | 0.02530 | 0.02690 | 0 |
| 07/02/2011 | YUAN/R On 14 March 2011 | 1.00 | C | Foreign Exchange Future | 0.10950 | 0.11310 | 0 |
| 07/02/2011 | YUAN/R On 14 March 2011 | 1.00 | P | Foreign Exchange Future | 0.00050 | 0.00040 | 0 |
| 07/02/2011 | YUAN/R On 14 March 2011 | 1.10 | P | Foreign Exchange Future | 0.01630 | 0.01420 | 0 |
| 07/02/2011 | YUAN/R On 14 March 2011 | 1.05 | P | Foreign Exchange Future | 0.00230 | 0.00170 | 0 |
| 07/02/2011 | YUAN/R On 13 June 2011 | | | Foreign Exchange Future | 1.12640 | 1.12900 | 0 |
| 07/02/2011 | YUAN/R On 13 June 2011 | 1.05 | C | Foreign Exchange Future | 0.08560 | 0.08820 | 0 |
| 07/02/2011 | YUAN/R On 13 June 2011 | 1.10 | C | Foreign Exchange Future | 0.05140 | 0.05360 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/02/2011 | YUAN/R On 13 June 2011 | 1.00 | C | Foreign Exchange Future | 0.12880 | 0.13150 | 0 |
| 07/02/2011 | YUAN/R On 13 June 2011 | 1.00 | P | Foreign Exchange Future | 0.00240 | 0.00250 | 0 |
| 07/02/2011 | YUAN/R On 13 June 2011 | 1.10 | P | Foreign Exchange Future | 0.02500 | 0.02460 | 0 |
| 07/02/2011 | YUAN/R On 13 June 2011 | 1.05 | P | Foreign Exchange Future | 0.00920 | 0.00920 | 0 |
| 08/02/2011 | \$ / R On 14 March 2011 | | | Foreign Exchange Future | 7.24610 | 7.28110 | 223,934 |
| 08/02/2011 | \$ / R On 14 March 2011 | 8.00 | C | Foreign Exchange Future | 0.00600 | 0.00800 | 29,607 |
| 08/02/2011 | \$ / R On 14 March 2011 | 8.05 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 340 |
| 08/02/2011 | \$ / R On 14 March 2011 | 7.95 | C | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 08/02/2011 | \$ / R On 14 March 2011 | 8.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 30,000 |
| 08/02/2011 | \$ / R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.28800 | 0.32000 | 1,600 |
| 08/02/2011 | \$ / R On 14 March 2011 | 6.85 | C | Foreign Exchange Future | 0.41600 | 0.45000 | 8,500 |
| 08/02/2011 | \$ / R On 14 March 2011 | 7.40 | C | Foreign Exchange Future | 0.06800 | 0.08200 | 0 |
| 08/02/2011 | \$ / R On 14 March 2011 | 7.15 | C | Foreign Exchange Future | 0.17900 | 0.20700 | 600 |
| 08/02/2011 | \$ / R On 14 March 2011 | 7.35 | C | Foreign Exchange Future | 0.08300 | 0.09900 | 150 |
| 08/02/2011 | \$ / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.14800 | 0.17500 | 0 |
| 08/02/2011 | \$ / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 08/02/2011 | \$ / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.10000 | 0.11800 | 29,607 |
| 08/02/2011 | \$ / R On 14 March 2011 | 8.40 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 3,000 |
| 08/02/2011 | \$ / R On 14 March 2011 | 7.50 | C | Foreign Exchange Future | 0.04600 | 0.05600 | 12,000 |
| 08/02/2011 | \$ / R On 14 March 2011 | 7.55 | C | Foreign Exchange Future | 0.03700 | 0.04600 | 871 |
| 08/02/2011 | \$ / R On 14 March 2011 | 7.60 | C | Foreign Exchange Future | 0.03000 | 0.03800 | 3,071 |
| 08/02/2011 | \$ / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.12000 | 0.14500 | 9,600 |
| 08/02/2011 | \$ / R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.21300 | 0.24300 | 3,280 |
| 08/02/2011 | \$ / R On 14 March 2011 | 7.40 | P | Foreign Exchange Future | 0.22200 | 0.20100 | 0 |
| 08/02/2011 | \$ / R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.06700 | 0.06200 | 3,000 |
| 08/02/2011 | \$ / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.12400 | 0.11400 | 3,000 |
| 08/02/2011 | \$ / R On 14 March 2011 | 7.60 | P | Foreign Exchange Future | 0.38400 | 0.35700 | 0 |
| 08/02/2011 | \$ / R On 14 March 2011 | 7.55 | P | Foreign Exchange Future | 0.34100 | 0.31500 | 0 |
| 08/02/2011 | \$ / R On 14 March 2011 | 7.50 | P | Foreign Exchange Future | 0.30000 | 0.27500 | 0 |
| 08/02/2011 | \$ / R On 14 March 2011 | 8.40 | P | Foreign Exchange Future | 1.15500 | 1.12100 | 0 |
| 08/02/2011 | \$ / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.15400 | 0.13700 | 2,000 |
| 08/02/2011 | \$ / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.10200 | 0.09400 | 2,571 |
| 08/02/2011 | \$ / R On 14 March 2011 | 6.85 | P | Foreign Exchange Future | 0.02000 | 0.01900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/02/2011 | \$ / R On 14 March 2011 | 7.35 | P | Foreign Exchange Future | 0.18700 | 0.16800 | 0 |
| 08/02/2011 | \$ / R On 14 March 2011 | 7.15 | P | Foreign Exchange Future | 0.08300 | 0.07600 | 0 |
| 08/02/2011 | \$ / R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.04200 | 0.03900 | 0 |
| 08/02/2011 | \$ / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 3.25400 | 3.21900 | 0 |
| 08/02/2011 | \$ / R On 14 March 2011 | 7.95 | P | Foreign Exchange Future | 0.71100 | 0.67800 | 0 |
| 08/02/2011 | \$ / R On 14 March 2011 | 8.50 | P | Foreign Exchange Future | 1.25500 | 1.22000 | 0 |
| 08/02/2011 | \$ / R On 14 March 2011 | 8.05 | P | Foreign Exchange Future | 0.80900 | 0.77500 | 0 |
| 08/02/2011 | \$ / R On 14 March 2011 | 8.00 | P | Foreign Exchange Future | 0.76000 | 0.72700 | 0 |
| 08/02/2011 | \$ / R On 13 June 2011 | | | Foreign Exchange Future | 7.34360 | 7.37980 | 51,156 |
| 08/02/2011 | \$ / R On 13 June 2011 | 7.45 | C | Foreign Exchange Future | 0.20900 | 0.22500 | 0 |
| 08/02/2011 | \$ / R On 13 June 2011 | 7.50 | C | Foreign Exchange Future | 0.19300 | 0.20800 | 800 |
| 08/02/2011 | \$ / R On 13 June 2011 | 7.25 | C | Foreign Exchange Future | 0.29700 | 0.31800 | 500 |
| 08/02/2011 | \$ / R On 13 June 2011 | 8.00 | C | Foreign Exchange Future | 0.09000 | 0.09600 | 500 |
| 08/02/2011 | \$ / R On 13 June 2011 | 7.80 | C | Foreign Exchange Future | 0.12100 | 0.13000 | 1,000 |
| 08/02/2011 | \$ / R On 13 June 2011 | 7.40 | C | Foreign Exchange Future | 0.22700 | 0.24400 | 0 |
| 08/02/2011 | \$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.68600 | 0.71700 | 0 |
| 08/02/2011 | \$ / R On 13 June 2011 | 7.20 | C | Foreign Exchange Future | 0.32500 | 0.34700 | 300 |
| 08/02/2011 | \$ / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.41800 | 0.44300 | 500 |
| 08/02/2011 | \$ / R On 13 June 2011 | 8.00 | P | Foreign Exchange Future | 0.74600 | 0.71600 | 0 |
| 08/02/2011 | \$ / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.12400 | 0.11300 | 0 |
| 08/02/2011 | \$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.04200 | 0.03700 | 300 |
| 08/02/2011 | \$ / R On 13 June 2011 | 7.20 | P | Foreign Exchange Future | 0.18100 | 0.16700 | 0 |
| 08/02/2011 | \$ / R On 13 June 2011 | 7.40 | P | Foreign Exchange Future | 0.28300 | 0.26400 | 1,000 |
| 08/02/2011 | \$ / R On 13 June 2011 | 7.25 | P | Foreign Exchange Future | 0.20300 | 0.18800 | 0 |
| 08/02/2011 | \$ / R On 13 June 2011 | 7.80 | P | Foreign Exchange Future | 0.57700 | 0.55000 | 0 |
| 08/02/2011 | \$ / R On 13 June 2011 | 7.50 | P | Foreign Exchange Future | 0.34900 | 0.32800 | 0 |
| 08/02/2011 | \$ / R On 13 June 2011 | 7.45 | P | Foreign Exchange Future | 0.31500 | 0.29500 | 0 |
| 08/02/2011 | \$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.45070 | 7.48790 | 12,050 |
| 08/02/2011 | \$ / R On 19 September 2011 | 8.05 | C | Foreign Exchange Future | 0.17900 | 0.18500 | 0 |
| 08/02/2011 | \$ / R On 19 September 2011 | 8.10 | C | Foreign Exchange Future | 0.17000 | 0.17500 | 0 |
| 08/02/2011 | \$ / R On 19 September 2011 | 8.00 | C | Foreign Exchange Future | 0.18800 | 0.19500 | 0 |
| 08/02/2011 | \$ / R On 19 September 2011 | 7.80 | C | Foreign Exchange Future | 0.23300 | 0.24200 | 2,800 |
| 08/02/2011 | \$ / R On 19 September 2011 | 7.40 | C | Foreign Exchange Future | 0.36900 | 0.38800 | 0 |
| 08/02/2011 | \$ / R On 19 September 2011 | 7.40 | P | Foreign Exchange Future | 0.31800 | 0.30000 | 2,800 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/02/2011 | \$ / R On 19 September 2011 | 8.00 | P | Foreign Exchange Future | 0.73700 | 0.70700 | 0 |
| 08/02/2011 | \$ / R On 19 September 2011 | 7.80 | P | Foreign Exchange Future | 0.58200 | 0.55400 | 0 |
| 08/02/2011 | \$ / R On 19 September 2011 | 8.10 | P | Foreign Exchange Future | 0.81900 | 0.78700 | 0 |
| 08/02/2011 | \$ / R On 19 September 2011 | 8.05 | P | Foreign Exchange Future | 0.77800 | 0.74700 | 0 |
| 08/02/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.55410 | 7.59130 | 190 |
| 08/02/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.52100 | 0.53900 | 0 |
| 08/02/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.49500 | 0.51300 | 0 |
| 08/02/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.54800 | 0.56700 | 0 |
| 08/02/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.29400 | 0.27600 | 0 |
| 08/02/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.34100 | 0.32200 | 0 |
| 08/02/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.31700 | 0.29800 | 0 |
| 08/02/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.53720 | 9.57070 | 0 |
| 08/02/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.66400 | 1.71500 | 0 |
| 08/02/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.68200 | 1.73300 | 0 |
| 08/02/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.64600 | 1.69700 | 0 |
| 08/02/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.35900 | 1.37600 | 0 |
| 08/02/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.29500 | 1.31200 | 0 |
| 08/02/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.32700 | 1.34400 | 0 |
| 08/02/2011 | \$ / R MAXI On 14 March 2011 | | | Foreign Exchange Future | 7.24610 | 7.28110 | 125 |
| 08/02/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.28847 | 0.32011 | 0 |
| 08/02/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.24963 | 0.28032 | 0 |
| 08/02/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | C | Foreign Exchange Future | 0.32934 | 0.36174 | 0 |
| 08/02/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | P | Foreign Exchange Future | 0.03324 | 0.03064 | 0 |
| 08/02/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.05353 | 0.04922 | 0 |
| 08/02/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.04237 | 0.03901 | 0 |
| 08/02/2011 | \$ / R MAXI On 13 June 2011 | | | Foreign Exchange Future | 7.34360 | 7.37980 | 20 |
| 08/02/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.41821 | 0.44333 | 0 |
| 08/02/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.38554 | 0.40962 | 0 |
| 08/02/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | C | Foreign Exchange Future | 0.45239 | 0.47852 | 0 |
| 08/02/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | P | Foreign Exchange Future | 0.10879 | 0.09872 | 0 |
| 08/02/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.14194 | 0.12982 | 0 |
| 08/02/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.12461 | 0.11353 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/02/2011 | £ / R On 14 March 2011 | | | Foreign Exchange Future | 11.61600 | 11.71980 | 31,162 |
| 08/02/2011 | £ / R On 14 March 2011 | 11.80 | C | Foreign Exchange Future | 0.12700 | 0.16800 | 0 |
| 08/02/2011 | £ / R On 14 March 2011 | 11.85 | C | Foreign Exchange Future | 0.11300 | 0.15000 | 0 |
| 08/02/2011 | £ / R On 14 March 2011 | 11.75 | C | Foreign Exchange Future | 0.14300 | 0.18800 | 0 |
| 08/02/2011 | £ / R On 14 March 2011 | 11.45 | C | Foreign Exchange Future | 0.29200 | 0.36700 | 870 |
| 08/02/2011 | £ / R On 14 March 2011 | 12.55 | C | Foreign Exchange Future | 0.01900 | 0.02600 | 870 |
| 08/02/2011 | £ / R On 14 March 2011 | 12.00 | C | Foreign Exchange Future | 0.07700 | 0.10500 | 150 |
| 08/02/2011 | £ / R On 14 March 2011 | 12.00 | P | Foreign Exchange Future | 0.46100 | 0.38500 | 0 |
| 08/02/2011 | £ / R On 14 March 2011 | 12.55 | P | Foreign Exchange Future | 0.95300 | 0.85600 | 0 |
| 08/02/2011 | £ / R On 14 March 2011 | 11.75 | P | Foreign Exchange Future | 0.27700 | 0.21800 | 0 |
| 08/02/2011 | £ / R On 14 March 2011 | 11.45 | P | Foreign Exchange Future | 0.12600 | 0.09700 | 0 |
| 08/02/2011 | £ / R On 14 March 2011 | 11.85 | P | Foreign Exchange Future | 0.34700 | 0.28000 | 0 |
| 08/02/2011 | £ / R On 14 March 2011 | 11.80 | P | Foreign Exchange Future | 0.31100 | 0.24800 | 2,000 |
| 08/02/2011 | £ / R On 13 June 2011 | | | Foreign Exchange Future | 11.75830 | 11.86380 | 2,513 |
| 08/02/2011 | £ / R On 13 June 2011 | 11.85 | C | Foreign Exchange Future | 0.35500 | 0.40300 | 0 |
| 08/02/2011 | £ / R On 13 June 2011 | 11.90 | C | Foreign Exchange Future | 0.33600 | 0.38200 | 0 |
| 08/02/2011 | £ / R On 13 June 2011 | 11.80 | C | Foreign Exchange Future | 0.37400 | 0.42700 | 0 |
| 08/02/2011 | £ / R On 13 June 2011 | 10.75 | C | Foreign Exchange Future | 1.07100 | 1.17000 | 0 |
| 08/02/2011 | £ / R On 13 June 2011 | 11.45 | C | Foreign Exchange Future | 0.55700 | 0.62900 | 10 |
| 08/02/2011 | £ / R On 13 June 2011 | 11.55 | C | Foreign Exchange Future | 0.49900 | 0.56600 | 0 |
| 08/02/2011 | £ / R On 13 June 2011 | 11.95 | C | Foreign Exchange Future | 0.31800 | 0.36200 | 0 |
| 08/02/2011 | £ / R On 13 June 2011 | 11.95 | P | Foreign Exchange Future | 0.51000 | 0.44800 | 100 |
| 08/02/2011 | £ / R On 13 June 2011 | 11.55 | P | Foreign Exchange Future | 0.29100 | 0.25200 | 100 |
| 08/02/2011 | £ / R On 13 June 2011 | 10.75 | P | Foreign Exchange Future | 0.06300 | 0.05600 | 10 |
| 08/02/2011 | £ / R On 13 June 2011 | 11.45 | P | Foreign Exchange Future | 0.24900 | 0.21500 | 0 |
| 08/02/2011 | £ / R On 13 June 2011 | 11.80 | P | Foreign Exchange Future | 0.41600 | 0.36300 | 0 |
| 08/02/2011 | £ / R On 13 June 2011 | 11.90 | P | Foreign Exchange Future | 0.47800 | 0.41800 | 0 |
| 08/02/2011 | £ / R On 13 June 2011 | 11.85 | P | Foreign Exchange Future | 0.44700 | 0.38900 | 0 |
| 08/02/2011 | £ / R On 19 September 2011 | | | Foreign Exchange Future | 11.90760 | 12.01460 | 2,457 |
| 08/02/2011 | £ / R On 19 September 2011 | 11.50 | C | Foreign Exchange Future | 0.75300 | 0.82300 | 0 |
| 08/02/2011 | £ / R On 19 September 2011 | 11.55 | C | Foreign Exchange Future | 0.72400 | 0.79200 | 0 |
| 08/02/2011 | £ / R On 19 September 2011 | 11.45 | C | Foreign Exchange Future | 0.78200 | 0.85400 | 0 |
| 08/02/2011 | £ / R On 19 September 2011 | 11.65 | C | Foreign Exchange Future | 0.66900 | 0.73400 | 0 |
| 08/02/2011 | £ / R On 19 September 2011 | 12.10 | C | Foreign Exchange Future | 0.46800 | 0.51300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/02/2011 | £ / R On 19 September 2011 | 12.10 | P | Foreign Exchange Future | 0.66000 | 0.59800 | 200 |
| 08/02/2011 | £ / R On 19 September 2011 | 11.65 | P | Foreign Exchange Future | 0.41100 | 0.36900 | 100 |
| 08/02/2011 | £ / R On 19 September 2011 | 11.45 | P | Foreign Exchange Future | 0.32400 | 0.28900 | 0 |
| 08/02/2011 | £ / R On 19 September 2011 | 11.55 | P | Foreign Exchange Future | 0.36600 | 0.32700 | 0 |
| 08/02/2011 | £ / R On 19 September 2011 | 11.50 | P | Foreign Exchange Future | 0.34500 | 0.30800 | 0 |
| 08/02/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.04860 | 12.15470 | 0 |
| 08/02/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.85000 | 0.91600 | 0 |
| 08/02/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.82300 | 0.88700 | 0 |
| 08/02/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.87700 | 0.94500 | 0 |
| 08/02/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.42800 | 0.39000 | 0 |
| 08/02/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.47400 | 0.43200 | 0 |
| 08/02/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.45100 | 0.41100 | 0 |
| 08/02/2011 | ¥ / R On 14 March 2011 | | | Foreign Exchange Future | 0.08820 | 0.08840 | 428 |
| 08/02/2011 | ¥ / R On 14 March 2011 | 0.09 | C | Foreign Exchange Future | 0.00251 | 0.00266 | 0 |
| 08/02/2011 | ¥ / R On 14 March 2011 | 0.10 | C | Foreign Exchange Future | 0.00018 | 0.00021 | 0 |
| 08/02/2011 | ¥ / R On 14 March 2011 | 0.08 | C | Foreign Exchange Future | 0.01121 | 0.01141 | 0 |
| 08/02/2011 | ¥ / R On 14 March 2011 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 08/02/2011 | ¥ / R On 14 March 2011 | 0.10 | P | Foreign Exchange Future | 0.00898 | 0.00881 | 0 |
| 08/02/2011 | ¥ / R On 14 March 2011 | 0.09 | P | Foreign Exchange Future | 0.00131 | 0.00126 | 0 |
| 08/02/2011 | ¥ / R On 13 June 2011 | | | Foreign Exchange Future | 0.08950 | 0.08970 | 573 |
| 08/02/2011 | ¥ / R On 13 June 2011 | 0.09 | C | Foreign Exchange Future | 0.00610 | 0.00624 | 0 |
| 08/02/2011 | ¥ / R On 13 June 2011 | 0.08 | C | Foreign Exchange Future | 0.01463 | 0.01483 | 0 |
| 08/02/2011 | ¥ / R On 13 June 2011 | 0.10 | C | Foreign Exchange Future | 0.00200 | 0.00206 | 0 |
| 08/02/2011 | ¥ / R On 13 June 2011 | 0.10 | P | Foreign Exchange Future | 0.00750 | 0.00736 | 0 |
| 08/02/2011 | ¥ / R On 13 June 2011 | 0.08 | P | Foreign Exchange Future | 0.00013 | 0.00013 | 0 |
| 08/02/2011 | ¥ / R On 13 June 2011 | 0.09 | P | Foreign Exchange Future | 0.00160 | 0.00154 | 0 |
| 08/02/2011 | € / R On 14 March 2011 | | | Foreign Exchange Future | 9.86890 | 9.83440 | 17,245 |
| 08/02/2011 | € / R On 14 March 2011 | 9.80 | C | Foreign Exchange Future | 0.19500 | 0.18000 | 0 |
| 08/02/2011 | € / R On 14 March 2011 | 9.85 | C | Foreign Exchange Future | 0.16600 | 0.15300 | 0 |
| 08/02/2011 | € / R On 14 March 2011 | 9.75 | C | Foreign Exchange Future | 0.22600 | 0.20900 | 0 |
| 08/02/2011 | € / R On 14 March 2011 | 9.50 | C | Foreign Exchange Future | 0.41300 | 0.38700 | 10,429 |
| 08/02/2011 | € / R On 14 March 2011 | 10.40 | C | Foreign Exchange Future | 0.03100 | 0.02900 | 14,937 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/02/2011 | € / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.02300 | 0.02100 | 4,508 |
| 08/02/2011 | € / R On 14 March 2011 | 10.10 | C | Foreign Exchange Future | 0.08000 | 0.07300 | 100 |
| 08/02/2011 | € / R On 14 March 2011 | 9.60 | C | Foreign Exchange Future | 0.33300 | 0.31000 | 500 |
| 08/02/2011 | € / R On 14 March 2011 | 10.00 | C | Foreign Exchange Future | 0.10800 | 0.09900 | 500 |
| 08/02/2011 | € / R On 14 March 2011 | 9.60 | P | Foreign Exchange Future | 0.06400 | 0.07600 | 3,000 |
| 08/02/2011 | € / R On 14 March 2011 | 10.00 | P | Foreign Exchange Future | 0.23900 | 0.26500 | 0 |
| 08/02/2011 | € / R On 14 March 2011 | 10.10 | P | Foreign Exchange Future | 0.31100 | 0.33900 | 0 |
| 08/02/2011 | € / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 0.65400 | 0.68700 | 0 |
| 08/02/2011 | € / R On 14 March 2011 | 10.40 | P | Foreign Exchange Future | 0.56200 | 0.59500 | 0 |
| 08/02/2011 | € / R On 14 March 2011 | 9.75 | P | Foreign Exchange Future | 0.10700 | 0.12500 | 0 |
| 08/02/2011 | € / R On 14 March 2011 | 9.50 | P | Foreign Exchange Future | 0.04400 | 0.05300 | 0 |
| 08/02/2011 | € / R On 14 March 2011 | 9.85 | P | Foreign Exchange Future | 0.14700 | 0.16900 | 0 |
| 08/02/2011 | € / R On 14 March 2011 | 9.80 | P | Foreign Exchange Future | 0.12600 | 0.14600 | 0 |
| 08/02/2011 | € / R On 13 June 2011 | | | Foreign Exchange Future | 9.98950 | 9.95640 | 8,073 |
| 08/02/2011 | € / R On 13 June 2011 | 9.80 | C | Foreign Exchange Future | 0.41400 | 0.39700 | 0 |
| 08/02/2011 | € / R On 13 June 2011 | 9.75 | C | Foreign Exchange Future | 0.44400 | 0.42600 | 0 |
| 08/02/2011 | € / R On 13 June 2011 | 9.85 | C | Foreign Exchange Future | 0.38600 | 0.36900 | 0 |
| 08/02/2011 | € / R On 13 June 2011 | 9.85 | P | Foreign Exchange Future | 0.24700 | 0.26300 | 0 |
| 08/02/2011 | € / R On 13 June 2011 | 9.75 | P | Foreign Exchange Future | 0.20500 | 0.22000 | 0 |
| 08/02/2011 | € / R On 13 June 2011 | 9.80 | P | Foreign Exchange Future | 0.22500 | 0.24100 | 0 |
| 08/02/2011 | € / R On 19 September 2011 | | | Foreign Exchange Future | 10.11760 | 10.08580 | 2,460 |
| 08/02/2011 | € / R On 19 September 2011 | 9.65 | C | Foreign Exchange Future | 0.69000 | 0.67200 | 0 |
| 08/02/2011 | € / R On 19 September 2011 | 9.70 | C | Foreign Exchange Future | 0.65800 | 0.64100 | 0 |
| 08/02/2011 | € / R On 19 September 2011 | 9.60 | C | Foreign Exchange Future | 0.72200 | 0.70400 | 0 |
| 08/02/2011 | € / R On 19 September 2011 | 9.60 | P | Foreign Exchange Future | 0.20400 | 0.21800 | 0 |
| 08/02/2011 | € / R On 19 September 2011 | 9.70 | P | Foreign Exchange Future | 0.24000 | 0.25500 | 0 |
| 08/02/2011 | € / R On 19 September 2011 | 9.65 | P | Foreign Exchange Future | 0.22200 | 0.23600 | 0 |
| 08/02/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 10.23880 | 10.20750 | 0 |
| 08/02/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 0.74700 | 0.73100 | 0 |
| 08/02/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 0.77700 | 0.76100 | 0 |
| 08/02/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 0.71800 | 0.70200 | 0 |
| 08/02/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.32900 | 0.34500 | 0 |
| 08/02/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.28800 | 0.30400 | 0 |
| 08/02/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.30800 | 0.32400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/02/2011 | AU\$ / R On 14 March 2011 | | | Foreign Exchange Future | 7.31950 | 7.34920 | 7,848 |
| 08/02/2011 | AU\$ / R On 14 March 2011 | 6.70 | C | Foreign Exchange Future | 0.62500 | 0.65400 | 0 |
| 08/02/2011 | AU\$ / R On 14 March 2011 | 6.75 | C | Foreign Exchange Future | 0.57600 | 0.60500 | 0 |
| 08/02/2011 | AU\$ / R On 14 March 2011 | 6.65 | C | Foreign Exchange Future | 0.67400 | 0.70300 | 0 |
| 08/02/2011 | AU\$ / R On 14 March 2011 | 6.65 | P | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 08/02/2011 | AU\$ / R On 14 March 2011 | 6.75 | P | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 08/02/2011 | AU\$ / R On 14 March 2011 | 6.70 | P | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 08/02/2011 | AU\$ / R On 13 June 2011 | | | Foreign Exchange Future | 7.33330 | 7.36380 | 6,407 |
| 08/02/2011 | AU\$ / R On 13 June 2011 | 6.65 | C | Foreign Exchange Future | 0.71900 | 0.74700 | 0 |
| 08/02/2011 | AU\$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.67400 | 0.70000 | 0 |
| 08/02/2011 | AU\$ / R On 13 June 2011 | 6.60 | C | Foreign Exchange Future | 0.76500 | 0.79300 | 0 |
| 08/02/2011 | AU\$ / R On 13 June 2011 | 6.60 | P | Foreign Exchange Future | 0.03200 | 0.02900 | 0 |
| 08/02/2011 | AU\$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.04100 | 0.03600 | 0 |
| 08/02/2011 | AU\$ / R On 13 June 2011 | 6.65 | P | Foreign Exchange Future | 0.03600 | 0.03300 | 0 |
| 08/02/2011 | AU\$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.34680 | 7.37770 | 5,842 |
| 08/02/2011 | AU\$ / R On 19 September 2011 | 6.65 | C | Foreign Exchange Future | 0.76500 | 0.79100 | 0 |
| 08/02/2011 | AU\$ / R On 19 September 2011 | 6.60 | C | Foreign Exchange Future | 0.80900 | 0.83600 | 0 |
| 08/02/2011 | AU\$ / R On 19 September 2011 | 6.70 | C | Foreign Exchange Future | 0.72100 | 0.74700 | 0 |
| 08/02/2011 | AU\$ / R On 19 September 2011 | 6.70 | P | Foreign Exchange Future | 0.07400 | 0.06900 | 0 |
| 08/02/2011 | AU\$ / R On 19 September 2011 | 6.60 | P | Foreign Exchange Future | 0.06200 | 0.05800 | 0 |
| 08/02/2011 | AU\$ / R On 19 September 2011 | 6.65 | P | Foreign Exchange Future | 0.06800 | 0.06300 | 0 |
| 08/02/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 8.16510 | 8.19580 | 0 |
| 08/02/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 1.28900 | 1.31500 | 0 |
| 08/02/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 1.26000 | 1.28600 | 0 |
| 08/02/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.31800 | 1.34500 | 0 |
| 08/02/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.40300 | 0.39900 | 0 |
| 08/02/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.44500 | 0.44000 | 0 |
| 08/02/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.42400 | 0.41900 | 0 |
| 08/02/2011 | CAD/ R On 14 March 2011 | | | Foreign Exchange Future | 7.30370 | 7.36150 | 1,791 |
| 08/02/2011 | CAD/ R On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.27900 | 0.33200 | 0 |
| 08/02/2011 | CAD/ R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.32300 | 0.37700 | 0 |
| 08/02/2011 | CAD/ R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.23700 | 0.28800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 08/02/2011 | CAD/ R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.03300 | 0.02700 | 0 |
| 08/02/2011 | CAD/ R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.01900 | 0.01600 | 0 |
| 08/02/2011 | CAD/ R On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.02500 | 0.02100 | 0 |
| 08/02/2011 | CAD/ R On 13 June 2011 | | | Foreign Exchange Future | 7.38620 | 7.44510 | 0 |
| 08/02/2011 | CAD/ R On 13 June 2011 | 6.90 | C | Foreign Exchange Future | 0.53100 | 0.58300 | 0 |
| 08/02/2011 | CAD/ R On 13 June 2011 | 6.95 | C | Foreign Exchange Future | 0.49000 | 0.54000 | 0 |
| 08/02/2011 | CAD/ R On 13 June 2011 | 6.85 | C | Foreign Exchange Future | 0.57400 | 0.62700 | 0 |
| 08/02/2011 | CAD/ R On 13 June 2011 | 6.85 | P | Foreign Exchange Future | 0.03800 | 0.03200 | 0 |
| 08/02/2011 | CAD/ R On 13 June 2011 | 6.95 | P | Foreign Exchange Future | 0.05400 | 0.04500 | 0 |
| 08/02/2011 | CAD/ R On 13 June 2011 | 6.90 | P | Foreign Exchange Future | 0.04500 | 0.03800 | 0 |
| 08/02/2011 | CHF / R On 14 March 2011 | | | Foreign Exchange Future | 7.57020 | 7.59710 | 200 |
| 08/02/2011 | CHF / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.35500 | 0.38000 | 0 |
| 08/02/2011 | CHF / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.31400 | 0.33800 | 0 |
| 08/02/2011 | CHF / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.39800 | 0.42300 | 0 |
| 08/02/2011 | CHF / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.02800 | 0.02600 | 0 |
| 08/02/2011 | CHF / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.04400 | 0.04100 | 0 |
| 08/02/2011 | CHF / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.03500 | 0.03300 | 0 |
| 08/02/2011 | CHF / R On 13 June 2011 | | | Foreign Exchange Future | 7.67910 | 7.70730 | 0 |
| 08/02/2011 | CHF / R On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.64000 | 0.66400 | 0 |
| 08/02/2011 | CHF / R On 13 June 2011 | 7.15 | C | Foreign Exchange Future | 0.60000 | 0.62300 | 0 |
| 08/02/2011 | CHF / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.68100 | 0.70500 | 0 |
| 08/02/2011 | CHF / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.05200 | 0.04800 | 0 |
| 08/02/2011 | CHF / R On 13 June 2011 | 7.15 | P | Foreign Exchange Future | 0.07100 | 0.06600 | 0 |
| 08/02/2011 | CHF / R On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.06100 | 0.05700 | 0 |
| 08/02/2011 | RAIN On 14 March 2011 | | | Foreign Exchange Future | 14,335.77000 | 14,351.95000 | 0 |
| 08/02/2011 | RAIN On 14 March 2011 | 13600.00 | C | Foreign Exchange Future | 735.80000 | 752.00000 | 0 |
| 08/02/2011 | RAIN On 14 March 2011 | 13600.01 | C | Foreign Exchange Future | 735.80000 | 751.90000 | 0 |
| 08/02/2011 | RAIN On 14 March 2011 | 13599.99 | C | Foreign Exchange Future | 735.80000 | 752.00000 | 0 |
| 08/02/2011 | RAIN On 14 March 2011 | 13599.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/02/2011 | RAIN On 14 March 2011 | 13600.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/02/2011 | RAIN On 14 March 2011 | 13600.00 | P | Foreign Exchange Future | 0.00000 | 0.10000 | 0 |
| 08/02/2011 | RAIN On 13 June 2011 | | | Foreign Exchange Future | 14,529.21000 | 14,547.36000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|----------|--------------|-------------------------|-------------|---------------------------------|---------------|
| 08/02/2011 | RAIN On 13 June 2011 | 13500.00 | C | Foreign Exchange Future | 1,029.20000 | 1,047.40000 | 0 |
| 08/02/2011 | RAIN On 13 June 2011 | 13500.01 | C | Foreign Exchange Future | 1,029.20000 | 1,047.40000 | 0 |
| 08/02/2011 | RAIN On 13 June 2011 | 13499.99 | C | Foreign Exchange Future | 1,029.20000 | 1,047.40000 | 0 |
| 08/02/2011 | RAIN On 13 June 2011 | 13499.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/02/2011 | RAIN On 13 June 2011 | 13500.01 | P | Foreign Exchange Future | 0.00000 | 0.10000 | 0 |
| 08/02/2011 | RAIN On 13 June 2011 | 13500.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/02/2011 | YUAN/R On 14 March 2011 | | | Foreign Exchange Future | 1.10500 | 1.10900 | 0 |
| 08/02/2011 | YUAN/R On 14 March 2011 | 1.05 | C | Foreign Exchange Future | 0.05700 | 0.06130 | 0 |
| 08/02/2011 | YUAN/R On 14 March 2011 | 1.00 | C | Foreign Exchange Future | 0.10540 | 0.10950 | 0 |
| 08/02/2011 | YUAN/R On 14 March 2011 | 1.10 | C | Foreign Exchange Future | 0.02140 | 0.02530 | 0 |
| 08/02/2011 | YUAN/R On 14 March 2011 | 1.10 | P | Foreign Exchange Future | 0.01640 | 0.01630 | 0 |
| 08/02/2011 | YUAN/R On 14 March 2011 | 1.00 | P | Foreign Exchange Future | 0.00040 | 0.00050 | 0 |
| 08/02/2011 | YUAN/R On 14 March 2011 | 1.05 | P | Foreign Exchange Future | 0.00200 | 0.00230 | 0 |
| 08/02/2011 | YUAN/R On 13 June 2011 | | | Foreign Exchange Future | 1.12220 | 1.12640 | 0 |
| 08/02/2011 | YUAN/R On 13 June 2011 | 1.05 | C | Foreign Exchange Future | 0.08200 | 0.08560 | 0 |
| 08/02/2011 | YUAN/R On 13 June 2011 | 1.00 | C | Foreign Exchange Future | 0.12470 | 0.12880 | 0 |
| 08/02/2011 | YUAN/R On 13 June 2011 | 1.10 | C | Foreign Exchange Future | 0.04860 | 0.05140 | 0 |
| 08/02/2011 | YUAN/R On 13 June 2011 | 1.10 | P | Foreign Exchange Future | 0.02640 | 0.02500 | 0 |
| 08/02/2011 | YUAN/R On 13 June 2011 | 1.00 | P | Foreign Exchange Future | 0.00250 | 0.00240 | 0 |
| 08/02/2011 | YUAN/R On 13 June 2011 | 1.05 | P | Foreign Exchange Future | 0.00980 | 0.00920 | 0 |
| 09/02/2011 | \$ / R On 14 March 2011 | | | Foreign Exchange Future | 7.21470 | 7.24610 | 226,736 |
| 09/02/2011 | \$ / R On 14 March 2011 | 8.00 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 29,607 |
| 09/02/2011 | \$ / R On 14 March 2011 | 8.05 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 340 |
| 09/02/2011 | \$ / R On 14 March 2011 | 7.95 | C | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 09/02/2011 | \$ / R On 14 March 2011 | 8.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 30,000 |
| 09/02/2011 | \$ / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 09/02/2011 | \$ / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.08600 | 0.10000 | 29,607 |
| 09/02/2011 | \$ / R On 14 March 2011 | 8.40 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 3,000 |
| 09/02/2011 | \$ / R On 14 March 2011 | 7.50 | C | Foreign Exchange Future | 0.03800 | 0.04600 | 12,000 |
| 09/02/2011 | \$ / R On 14 March 2011 | 6.85 | C | Foreign Exchange Future | 0.38700 | 0.41600 | 8,500 |
| 09/02/2011 | \$ / R On 14 March 2011 | 7.55 | C | Foreign Exchange Future | 0.03100 | 0.03700 | 871 |
| 09/02/2011 | \$ / R On 14 March 2011 | 7.60 | C | Foreign Exchange Future | 0.02500 | 0.03000 | 3,071 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/02/2011 | \$ / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.10400 | 0.12000 | 9,600 |
| 09/02/2011 | \$ / R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.18700 | 0.21300 | 3,280 |
| 09/02/2011 | \$ / R On 14 March 2011 | 7.40 | C | Foreign Exchange Future | 0.05700 | 0.06800 | 0 |
| 09/02/2011 | \$ / R On 14 March 2011 | 7.15 | C | Foreign Exchange Future | 0.15500 | 0.17900 | 600 |
| 09/02/2011 | \$ / R On 14 March 2011 | 7.35 | C | Foreign Exchange Future | 0.07000 | 0.08300 | 150 |
| 09/02/2011 | \$ / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.12500 | 0.14800 | 0 |
| 09/02/2011 | \$ / R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.26100 | 0.28800 | 1,600 |
| 09/02/2011 | \$ / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.11000 | 0.10200 | 2,571 |
| 09/02/2011 | \$ / R On 14 March 2011 | 6.85 | P | Foreign Exchange Future | 0.02200 | 0.02000 | 0 |
| 09/02/2011 | \$ / R On 14 March 2011 | 7.35 | P | Foreign Exchange Future | 0.20500 | 0.18700 | 0 |
| 09/02/2011 | \$ / R On 14 March 2011 | 7.15 | P | Foreign Exchange Future | 0.09000 | 0.08300 | 0 |
| 09/02/2011 | \$ / R On 14 March 2011 | 7.40 | P | Foreign Exchange Future | 0.24200 | 0.22200 | 0 |
| 09/02/2011 | \$ / R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.07200 | 0.06700 | 3,000 |
| 09/02/2011 | \$ / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.13900 | 0.12400 | 3,000 |
| 09/02/2011 | \$ / R On 14 March 2011 | 7.60 | P | Foreign Exchange Future | 0.41000 | 0.38400 | 0 |
| 09/02/2011 | \$ / R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.04600 | 0.04200 | 0 |
| 09/02/2011 | \$ / R On 14 March 2011 | 7.55 | P | Foreign Exchange Future | 0.36600 | 0.34100 | 0 |
| 09/02/2011 | \$ / R On 14 March 2011 | 7.50 | P | Foreign Exchange Future | 0.32300 | 0.30000 | 0 |
| 09/02/2011 | \$ / R On 14 March 2011 | 8.40 | P | Foreign Exchange Future | 1.18600 | 1.15500 | 0 |
| 09/02/2011 | \$ / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.17100 | 0.15400 | 2,000 |
| 09/02/2011 | \$ / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 3.28500 | 3.25400 | 0 |
| 09/02/2011 | \$ / R On 14 March 2011 | 7.95 | P | Foreign Exchange Future | 0.74100 | 0.71100 | 0 |
| 09/02/2011 | \$ / R On 14 March 2011 | 8.50 | P | Foreign Exchange Future | 1.28600 | 1.25500 | 0 |
| 09/02/2011 | \$ / R On 14 March 2011 | 8.05 | P | Foreign Exchange Future | 0.83900 | 0.80900 | 0 |
| 09/02/2011 | \$ / R On 14 March 2011 | 8.00 | P | Foreign Exchange Future | 0.79000 | 0.76000 | 0 |
| 09/02/2011 | \$ / R On 13 June 2011 | | | Foreign Exchange Future | 7.31200 | 7.34360 | 51,174 |
| 09/02/2011 | \$ / R On 13 June 2011 | 7.45 | C | Foreign Exchange Future | 0.19500 | 0.20900 | 0 |
| 09/02/2011 | \$ / R On 13 June 2011 | 7.50 | C | Foreign Exchange Future | 0.18000 | 0.19300 | 800 |
| 09/02/2011 | \$ / R On 13 June 2011 | 7.40 | C | Foreign Exchange Future | 0.21200 | 0.22700 | 0 |
| 09/02/2011 | \$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.65700 | 0.68600 | 0 |
| 09/02/2011 | \$ / R On 13 June 2011 | 7.20 | C | Foreign Exchange Future | 0.30200 | 0.32500 | 300 |
| 09/02/2011 | \$ / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.39300 | 0.41800 | 500 |
| 09/02/2011 | \$ / R On 13 June 2011 | 7.25 | C | Foreign Exchange Future | 0.27500 | 0.29700 | 500 |
| 09/02/2011 | \$ / R On 13 June 2011 | 7.30 | C | Foreign Exchange Future | 0.25000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/02/2011 | \$ / R On 13 June 2011 | 8.00 | C | Foreign Exchange Future | 0.08300 | 0.09000 | 500 |
| 09/02/2011 | \$ / R On 13 June 2011 | 7.80 | C | Foreign Exchange Future | 0.11100 | 0.12100 | 1,000 |
| 09/02/2011 | \$ / R On 13 June 2011 | 7.25 | P | Foreign Exchange Future | 0.21300 | 0.20300 | 0 |
| 09/02/2011 | \$ / R On 13 June 2011 | 7.80 | P | Foreign Exchange Future | 0.59900 | 0.57700 | 0 |
| 09/02/2011 | \$ / R On 13 June 2011 | 7.30 | P | Foreign Exchange Future | 0.23800 | 0.00000 | 200 |
| 09/02/2011 | \$ / R On 13 June 2011 | 8.00 | P | Foreign Exchange Future | 0.77100 | 0.74600 | 0 |
| 09/02/2011 | \$ / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.13100 | 0.12400 | 0 |
| 09/02/2011 | \$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.04500 | 0.04200 | 300 |
| 09/02/2011 | \$ / R On 13 June 2011 | 7.20 | P | Foreign Exchange Future | 0.19000 | 0.18100 | 0 |
| 09/02/2011 | \$ / R On 13 June 2011 | 7.40 | P | Foreign Exchange Future | 0.30000 | 0.28300 | 1,000 |
| 09/02/2011 | \$ / R On 13 June 2011 | 7.50 | P | Foreign Exchange Future | 0.36800 | 0.34900 | 0 |
| 09/02/2011 | \$ / R On 13 June 2011 | 7.45 | P | Foreign Exchange Future | 0.33300 | 0.31500 | 0 |
| 09/02/2011 | \$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.42000 | 7.45070 | 12,080 |
| 09/02/2011 | \$ / R On 19 September 2011 | 8.05 | C | Foreign Exchange Future | 0.17000 | 0.17900 | 0 |
| 09/02/2011 | \$ / R On 19 September 2011 | 7.80 | C | Foreign Exchange Future | 0.22200 | 0.23300 | 2,800 |
| 09/02/2011 | \$ / R On 19 September 2011 | 7.40 | C | Foreign Exchange Future | 0.34900 | 0.36900 | 0 |
| 09/02/2011 | \$ / R On 19 September 2011 | 8.10 | C | Foreign Exchange Future | 0.16100 | 0.17000 | 0 |
| 09/02/2011 | \$ / R On 19 September 2011 | 8.00 | C | Foreign Exchange Future | 0.17900 | 0.18800 | 0 |
| 09/02/2011 | \$ / R On 19 September 2011 | 8.00 | P | Foreign Exchange Future | 0.75900 | 0.73700 | 0 |
| 09/02/2011 | \$ / R On 19 September 2011 | 7.80 | P | Foreign Exchange Future | 0.60200 | 0.58200 | 0 |
| 09/02/2011 | \$ / R On 19 September 2011 | 8.10 | P | Foreign Exchange Future | 0.84100 | 0.81900 | 0 |
| 09/02/2011 | \$ / R On 19 September 2011 | 7.40 | P | Foreign Exchange Future | 0.32900 | 0.31800 | 2,800 |
| 09/02/2011 | \$ / R On 19 September 2011 | 8.05 | P | Foreign Exchange Future | 0.80000 | 0.77800 | 0 |
| 09/02/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.52320 | 7.55410 | 257 |
| 09/02/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.50000 | 0.52100 | 0 |
| 09/02/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.47500 | 0.49500 | 0 |
| 09/02/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.52700 | 0.54800 | 0 |
| 09/02/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.30400 | 0.29400 | 0 |
| 09/02/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.35200 | 0.34100 | 0 |
| 09/02/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.32700 | 0.31700 | 0 |
| 09/02/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.50670 | 9.53720 | 0 |
| 09/02/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.66000 | 1.66400 | 0 |
| 09/02/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.64200 | 1.64600 | 0 |
| 09/02/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.67800 | 1.68200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/02/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.32100 | 1.29500 | 0 |
| 09/02/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.38500 | 1.35900 | 0 |
| 09/02/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.35300 | 1.32700 | 0 |
| 09/02/2011 | \$ / R MAXI On 14 March 2011 | | | Foreign Exchange Future | 7.21470 | 7.24610 | 125 |
| 09/02/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.26088 | 0.28847 | 0 |
| 09/02/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.22293 | 0.24963 | 0 |
| 09/02/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | C | Foreign Exchange Future | 0.30102 | 0.32934 | 0 |
| 09/02/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | P | Foreign Exchange Future | 0.03632 | 0.03324 | 0 |
| 09/02/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.05823 | 0.05353 | 0 |
| 09/02/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.04618 | 0.04237 | 0 |
| 09/02/2011 | \$ / R MAXI On 13 June 2011 | | | Foreign Exchange Future | 7.31200 | 7.34360 | 20 |
| 09/02/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.39298 | 0.41821 | 0 |
| 09/02/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.36107 | 0.38554 | 0 |
| 09/02/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | C | Foreign Exchange Future | 0.42646 | 0.45239 | 0 |
| 09/02/2011 | \$ / R MAXI On 13 June 2011 | 7.35 | C | Foreign Exchange Future | 0.22984 | 0.00000 | 0 |
| 09/02/2011 | \$ / R MAXI On 13 June 2011 | 7.35 | P | Foreign Exchange Future | 0.26784 | 0.00000 | 60 |
| 09/02/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | P | Foreign Exchange Future | 0.11446 | 0.10879 | 0 |
| 09/02/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.14907 | 0.14194 | 0 |
| 09/02/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.13098 | 0.12461 | 0 |
| 09/02/2011 | £ / R On 14 March 2011 | | | Foreign Exchange Future | 11.59390 | 11.61600 | 31,202 |
| 09/02/2011 | £ / R On 14 March 2011 | 11.80 | C | Foreign Exchange Future | 0.11400 | 0.12700 | 0 |
| 09/02/2011 | £ / R On 14 March 2011 | 11.85 | C | Foreign Exchange Future | 0.10100 | 0.11300 | 0 |
| 09/02/2011 | £ / R On 14 March 2011 | 11.75 | C | Foreign Exchange Future | 0.13000 | 0.14300 | 0 |
| 09/02/2011 | £ / R On 14 March 2011 | 11.45 | C | Foreign Exchange Future | 0.27400 | 0.29200 | 870 |
| 09/02/2011 | £ / R On 14 March 2011 | 12.55 | C | Foreign Exchange Future | 0.01500 | 0.01900 | 870 |
| 09/02/2011 | £ / R On 14 March 2011 | 12.00 | C | Foreign Exchange Future | 0.06800 | 0.07700 | 150 |
| 09/02/2011 | £ / R On 14 March 2011 | 12.00 | P | Foreign Exchange Future | 0.47400 | 0.46100 | 0 |
| 09/02/2011 | £ / R On 14 March 2011 | 12.55 | P | Foreign Exchange Future | 0.97100 | 0.95300 | 0 |
| 09/02/2011 | £ / R On 14 March 2011 | 11.75 | P | Foreign Exchange Future | 0.28600 | 0.27700 | 0 |
| 09/02/2011 | £ / R On 14 March 2011 | 11.45 | P | Foreign Exchange Future | 0.13000 | 0.12600 | 0 |
| 09/02/2011 | £ / R On 14 March 2011 | 11.85 | P | Foreign Exchange Future | 0.35700 | 0.34700 | 0 |
| 09/02/2011 | £ / R On 14 March 2011 | 11.80 | P | Foreign Exchange Future | 0.32000 | 0.31100 | 2,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/02/2011 | £ / R On 13 June 2011 | | | Foreign Exchange Future | 11.73640 | 11.75830 | 2,561 |
| 09/02/2011 | £ / R On 13 June 2011 | 11.85 | C | Foreign Exchange Future | 0.34100 | 0.35500 | 0 |
| 09/02/2011 | £ / R On 13 June 2011 | 11.90 | C | Foreign Exchange Future | 0.32200 | 0.33600 | 0 |
| 09/02/2011 | £ / R On 13 June 2011 | 11.80 | C | Foreign Exchange Future | 0.36000 | 0.37400 | 0 |
| 09/02/2011 | £ / R On 13 June 2011 | 10.75 | C | Foreign Exchange Future | 1.05300 | 1.07100 | 0 |
| 09/02/2011 | £ / R On 13 June 2011 | 11.45 | C | Foreign Exchange Future | 0.54100 | 0.55700 | 10 |
| 09/02/2011 | £ / R On 13 June 2011 | 11.55 | C | Foreign Exchange Future | 0.48300 | 0.49900 | 0 |
| 09/02/2011 | £ / R On 13 June 2011 | 11.95 | C | Foreign Exchange Future | 0.30500 | 0.31800 | 0 |
| 09/02/2011 | £ / R On 13 June 2011 | 11.95 | P | Foreign Exchange Future | 0.51900 | 0.51000 | 100 |
| 09/02/2011 | £ / R On 13 June 2011 | 11.55 | P | Foreign Exchange Future | 0.29700 | 0.29100 | 100 |
| 09/02/2011 | £ / R On 13 June 2011 | 10.75 | P | Foreign Exchange Future | 0.06700 | 0.06300 | 10 |
| 09/02/2011 | £ / R On 13 June 2011 | 11.45 | P | Foreign Exchange Future | 0.25500 | 0.24900 | 0 |
| 09/02/2011 | £ / R On 13 June 2011 | 11.80 | P | Foreign Exchange Future | 0.42400 | 0.41600 | 0 |
| 09/02/2011 | £ / R On 13 June 2011 | 11.90 | P | Foreign Exchange Future | 0.48600 | 0.47800 | 0 |
| 09/02/2011 | £ / R On 13 June 2011 | 11.85 | P | Foreign Exchange Future | 0.45500 | 0.44700 | 0 |
| 09/02/2011 | £ / R On 19 September 2011 | | | Foreign Exchange Future | 11.88780 | 11.90760 | 2,457 |
| 09/02/2011 | £ / R On 19 September 2011 | 11.50 | C | Foreign Exchange Future | 0.73800 | 0.75300 | 0 |
| 09/02/2011 | £ / R On 19 September 2011 | 11.55 | C | Foreign Exchange Future | 0.70900 | 0.72400 | 0 |
| 09/02/2011 | £ / R On 19 September 2011 | 11.45 | C | Foreign Exchange Future | 0.76800 | 0.78200 | 0 |
| 09/02/2011 | £ / R On 19 September 2011 | 11.65 | C | Foreign Exchange Future | 0.65400 | 0.66900 | 0 |
| 09/02/2011 | £ / R On 19 September 2011 | 12.10 | C | Foreign Exchange Future | 0.45500 | 0.46800 | 0 |
| 09/02/2011 | £ / R On 19 September 2011 | 12.10 | P | Foreign Exchange Future | 0.66700 | 0.66000 | 200 |
| 09/02/2011 | £ / R On 19 September 2011 | 11.65 | P | Foreign Exchange Future | 0.41600 | 0.41100 | 100 |
| 09/02/2011 | £ / R On 19 September 2011 | 11.45 | P | Foreign Exchange Future | 0.33000 | 0.32400 | 0 |
| 09/02/2011 | £ / R On 19 September 2011 | 11.55 | P | Foreign Exchange Future | 0.37100 | 0.36600 | 0 |
| 09/02/2011 | £ / R On 19 September 2011 | 11.50 | P | Foreign Exchange Future | 0.35000 | 0.34500 | 0 |
| 09/02/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.02990 | 12.04860 | 0 |
| 09/02/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.83600 | 0.85000 | 0 |
| 09/02/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.80900 | 0.82300 | 0 |
| 09/02/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.86300 | 0.87700 | 0 |
| 09/02/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.43300 | 0.42800 | 0 |
| 09/02/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.47900 | 0.47400 | 0 |
| 09/02/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.45600 | 0.45100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/02/2011 | ¥ / R On 14 March 2011 | | | Foreign Exchange Future | 0.08760 | 0.08820 | 428 |
| 09/02/2011 | ¥ / R On 14 March 2011 | 0.09 | C | Foreign Exchange Future | 0.00211 | 0.00251 | 0 |
| 09/02/2011 | ¥ / R On 14 March 2011 | 0.10 | C | Foreign Exchange Future | 0.00013 | 0.00018 | 0 |
| 09/02/2011 | ¥ / R On 14 March 2011 | 0.08 | C | Foreign Exchange Future | 0.01061 | 0.01121 | 0 |
| 09/02/2011 | ¥ / R On 14 March 2011 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 09/02/2011 | ¥ / R On 14 March 2011 | 0.10 | P | Foreign Exchange Future | 0.00953 | 0.00898 | 0 |
| 09/02/2011 | ¥ / R On 14 March 2011 | 0.09 | P | Foreign Exchange Future | 0.00151 | 0.00131 | 0 |
| 09/02/2011 | ¥ / R On 13 June 2011 | | | Foreign Exchange Future | 0.08890 | 0.08950 | 573 |
| 09/02/2011 | ¥ / R On 13 June 2011 | 0.09 | C | Foreign Exchange Future | 0.00560 | 0.00610 | 0 |
| 09/02/2011 | ¥ / R On 13 June 2011 | 0.08 | C | Foreign Exchange Future | 0.01403 | 0.01463 | 0 |
| 09/02/2011 | ¥ / R On 13 June 2011 | 0.10 | C | Foreign Exchange Future | 0.00176 | 0.00200 | 0 |
| 09/02/2011 | ¥ / R On 13 June 2011 | 0.10 | P | Foreign Exchange Future | 0.00786 | 0.00750 | 0 |
| 09/02/2011 | ¥ / R On 13 June 2011 | 0.08 | P | Foreign Exchange Future | 0.00013 | 0.00013 | 0 |
| 09/02/2011 | ¥ / R On 13 June 2011 | 0.09 | P | Foreign Exchange Future | 0.00170 | 0.00160 | 0 |
| 09/02/2011 | € / R On 14 March 2011 | | | Foreign Exchange Future | 9.87540 | 9.86890 | 17,250 |
| 09/02/2011 | € / R On 14 March 2011 | 9.80 | C | Foreign Exchange Future | 0.19400 | 0.19500 | 0 |
| 09/02/2011 | € / R On 14 March 2011 | 9.85 | C | Foreign Exchange Future | 0.16400 | 0.16600 | 0 |
| 09/02/2011 | € / R On 14 March 2011 | 9.75 | C | Foreign Exchange Future | 0.22500 | 0.22600 | 0 |
| 09/02/2011 | € / R On 14 March 2011 | 9.50 | C | Foreign Exchange Future | 0.41500 | 0.41300 | 10,429 |
| 09/02/2011 | € / R On 14 March 2011 | 10.40 | C | Foreign Exchange Future | 0.02900 | 0.03100 | 14,937 |
| 09/02/2011 | € / R On 14 March 2011 | 10.10 | C | Foreign Exchange Future | 0.07700 | 0.08000 | 100 |
| 09/02/2011 | € / R On 14 March 2011 | 9.60 | C | Foreign Exchange Future | 0.33400 | 0.33300 | 500 |
| 09/02/2011 | € / R On 14 March 2011 | 10.00 | C | Foreign Exchange Future | 0.10500 | 0.10800 | 500 |
| 09/02/2011 | € / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.02100 | 0.02300 | 4,508 |
| 09/02/2011 | € / R On 14 March 2011 | 10.10 | P | Foreign Exchange Future | 0.30200 | 0.31100 | 0 |
| 09/02/2011 | € / R On 14 March 2011 | 9.60 | P | Foreign Exchange Future | 0.05900 | 0.06400 | 3,000 |
| 09/02/2011 | € / R On 14 March 2011 | 10.00 | P | Foreign Exchange Future | 0.23000 | 0.23900 | 0 |
| 09/02/2011 | € / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 0.64600 | 0.65400 | 0 |
| 09/02/2011 | € / R On 14 March 2011 | 10.40 | P | Foreign Exchange Future | 0.55400 | 0.56200 | 0 |
| 09/02/2011 | € / R On 14 March 2011 | 9.75 | P | Foreign Exchange Future | 0.10000 | 0.10700 | 0 |
| 09/02/2011 | € / R On 14 March 2011 | 9.50 | P | Foreign Exchange Future | 0.04000 | 0.04400 | 0 |
| 09/02/2011 | € / R On 14 March 2011 | 9.85 | P | Foreign Exchange Future | 0.13900 | 0.14700 | 0 |
| 09/02/2011 | € / R On 14 March 2011 | 9.80 | P | Foreign Exchange Future | 0.11900 | 0.12600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/02/2011 | € / R On 13 June 2011 | | | Foreign Exchange Future | 9.99620 | 9.98950 | 8,073 |
| 09/02/2011 | € / R On 13 June 2011 | 9.80 | C | Foreign Exchange Future | 0.41700 | 0.41400 | 0 |
| 09/02/2011 | € / R On 13 June 2011 | 9.75 | C | Foreign Exchange Future | 0.44700 | 0.44400 | 0 |
| 09/02/2011 | € / R On 13 June 2011 | 9.85 | C | Foreign Exchange Future | 0.38800 | 0.38600 | 0 |
| 09/02/2011 | € / R On 13 June 2011 | 9.85 | P | Foreign Exchange Future | 0.24200 | 0.24700 | 0 |
| 09/02/2011 | € / R On 13 June 2011 | 9.75 | P | Foreign Exchange Future | 0.20100 | 0.20500 | 0 |
| 09/02/2011 | € / R On 13 June 2011 | 9.80 | P | Foreign Exchange Future | 0.22100 | 0.22500 | 0 |
| 09/02/2011 | € / R On 19 September 2011 | | | Foreign Exchange Future | 10.12570 | 10.11760 | 2,460 |
| 09/02/2011 | € / R On 19 September 2011 | 9.65 | C | Foreign Exchange Future | 0.69500 | 0.69000 | 0 |
| 09/02/2011 | € / R On 19 September 2011 | 9.70 | C | Foreign Exchange Future | 0.66300 | 0.65800 | 0 |
| 09/02/2011 | € / R On 19 September 2011 | 9.60 | C | Foreign Exchange Future | 0.72800 | 0.72200 | 0 |
| 09/02/2011 | € / R On 19 September 2011 | 9.60 | P | Foreign Exchange Future | 0.20200 | 0.20400 | 0 |
| 09/02/2011 | € / R On 19 September 2011 | 9.70 | P | Foreign Exchange Future | 0.23700 | 0.24000 | 0 |
| 09/02/2011 | € / R On 19 September 2011 | 9.65 | P | Foreign Exchange Future | 0.21900 | 0.22200 | 0 |
| 09/02/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 10.24660 | 10.23880 | 0 |
| 09/02/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 0.75300 | 0.74700 | 0 |
| 09/02/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 0.78300 | 0.77700 | 0 |
| 09/02/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 0.72300 | 0.71800 | 0 |
| 09/02/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.32600 | 0.32900 | 0 |
| 09/02/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.28600 | 0.28800 | 0 |
| 09/02/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.30600 | 0.30800 | 0 |
| 09/02/2011 | AU\$ / R On 14 March 2011 | | | Foreign Exchange Future | 7.27830 | 7.31950 | 8,508 |
| 09/02/2011 | AU\$ / R On 14 March 2011 | 6.70 | C | Foreign Exchange Future | 0.58400 | 0.62500 | 0 |
| 09/02/2011 | AU\$ / R On 14 March 2011 | 6.75 | C | Foreign Exchange Future | 0.53500 | 0.57600 | 0 |
| 09/02/2011 | AU\$ / R On 14 March 2011 | 6.65 | C | Foreign Exchange Future | 0.63300 | 0.67400 | 0 |
| 09/02/2011 | AU\$ / R On 14 March 2011 | 6.65 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 09/02/2011 | AU\$ / R On 14 March 2011 | 6.75 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 09/02/2011 | AU\$ / R On 14 March 2011 | 6.70 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 09/02/2011 | AU\$ / R On 13 June 2011 | | | Foreign Exchange Future | 7.29200 | 7.33330 | 10,405 |
| 09/02/2011 | AU\$ / R On 13 June 2011 | 6.65 | C | Foreign Exchange Future | 0.68100 | 0.71900 | 0 |
| 09/02/2011 | AU\$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.63600 | 0.67400 | 0 |
| 09/02/2011 | AU\$ / R On 13 June 2011 | 6.60 | C | Foreign Exchange Future | 0.72700 | 0.76500 | 0 |
| 09/02/2011 | AU\$ / R On 13 June 2011 | 6.60 | P | Foreign Exchange Future | 0.03500 | 0.03200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/02/2011 | AU\$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.04400 | 0.04100 | 0 |
| 09/02/2011 | AU\$ / R On 13 June 2011 | 6.65 | P | Foreign Exchange Future | 0.03900 | 0.03600 | 0 |
| 09/02/2011 | AU\$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.30670 | 7.34680 | 5,842 |
| 09/02/2011 | AU\$ / R On 19 September 2011 | 6.65 | C | Foreign Exchange Future | 0.72900 | 0.76500 | 0 |
| 09/02/2011 | AU\$ / R On 19 September 2011 | 6.60 | C | Foreign Exchange Future | 0.77300 | 0.80900 | 0 |
| 09/02/2011 | AU\$ / R On 19 September 2011 | 6.70 | C | Foreign Exchange Future | 0.68600 | 0.72100 | 0 |
| 09/02/2011 | AU\$ / R On 19 September 2011 | 6.70 | P | Foreign Exchange Future | 0.07900 | 0.07400 | 0 |
| 09/02/2011 | AU\$ / R On 19 September 2011 | 6.60 | P | Foreign Exchange Future | 0.06600 | 0.06200 | 0 |
| 09/02/2011 | AU\$ / R On 19 September 2011 | 6.65 | P | Foreign Exchange Future | 0.07200 | 0.06800 | 0 |
| 09/02/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 8.14280 | 8.16510 | 0 |
| 09/02/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 1.27100 | 1.28900 | 0 |
| 09/02/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 1.24300 | 1.26000 | 0 |
| 09/02/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.30000 | 1.31800 | 0 |
| 09/02/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.40700 | 0.40300 | 0 |
| 09/02/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.45000 | 0.44500 | 0 |
| 09/02/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.42800 | 0.42400 | 0 |
| 09/02/2011 | CAD/ R On 14 March 2011 | | | Foreign Exchange Future | 7.25840 | 7.30370 | 1,791 |
| 09/02/2011 | CAD/ R On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.24300 | 0.27900 | 0 |
| 09/02/2011 | CAD/ R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.28500 | 0.32300 | 0 |
| 09/02/2011 | CAD/ R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.20300 | 0.23700 | 0 |
| 09/02/2011 | CAD/ R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.04500 | 0.03300 | 0 |
| 09/02/2011 | CAD/ R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.02700 | 0.01900 | 0 |
| 09/02/2011 | CAD/ R On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.03500 | 0.02500 | 0 |
| 09/02/2011 | CAD/ R On 13 June 2011 | | | Foreign Exchange Future | 7.34100 | 7.38620 | 0 |
| 09/02/2011 | CAD/ R On 13 June 2011 | 6.90 | C | Foreign Exchange Future | 0.49400 | 0.53100 | 0 |
| 09/02/2011 | CAD/ R On 13 June 2011 | 6.95 | C | Foreign Exchange Future | 0.45400 | 0.49000 | 0 |
| 09/02/2011 | CAD/ R On 13 June 2011 | 6.85 | C | Foreign Exchange Future | 0.53600 | 0.57400 | 0 |
| 09/02/2011 | CAD/ R On 13 June 2011 | 6.85 | P | Foreign Exchange Future | 0.04500 | 0.03800 | 0 |
| 09/02/2011 | CAD/ R On 13 June 2011 | 6.95 | P | Foreign Exchange Future | 0.06300 | 0.05400 | 0 |
| 09/02/2011 | CAD/ R On 13 June 2011 | 6.90 | P | Foreign Exchange Future | 0.05300 | 0.04500 | 0 |
| 09/02/2011 | CHF / R On 14 March 2011 | | | Foreign Exchange Future | 7.51140 | 7.57020 | 200 |
| 09/02/2011 | CHF / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.30500 | 0.35500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 09/02/2011 | CHF / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.26500 | 0.31400 | 0 |
| 09/02/2011 | CHF / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.34600 | 0.39800 | 0 |
| 09/02/2011 | CHF / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.03500 | 0.02800 | 0 |
| 09/02/2011 | CHF / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.05400 | 0.04400 | 0 |
| 09/02/2011 | CHF / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.04400 | 0.03500 | 0 |
| 09/02/2011 | CHF / R On 13 June 2011 | | | Foreign Exchange Future | 7.61930 | 7.67910 | 0 |
| 09/02/2011 | CHF / R On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.59100 | 0.64000 | 0 |
| 09/02/2011 | CHF / R On 13 June 2011 | 7.15 | C | Foreign Exchange Future | 0.55200 | 0.60000 | 0 |
| 09/02/2011 | CHF / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.63100 | 0.68100 | 0 |
| 09/02/2011 | CHF / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.06200 | 0.05200 | 0 |
| 09/02/2011 | CHF / R On 13 June 2011 | 7.15 | P | Foreign Exchange Future | 0.08300 | 0.07100 | 0 |
| 09/02/2011 | CHF / R On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.07200 | 0.06100 | 0 |
| 09/02/2011 | RAIN On 14 March 2011 | | | Foreign Exchange Future | 14,283.64000 | 14,335.77000 | 0 |
| 09/02/2011 | RAIN On 14 March 2011 | 13600.00 | C | Foreign Exchange Future | 683.60000 | 735.80000 | 0 |
| 09/02/2011 | RAIN On 14 March 2011 | 13599.99 | C | Foreign Exchange Future | 683.70000 | 735.80000 | 0 |
| 09/02/2011 | RAIN On 14 March 2011 | 13600.01 | C | Foreign Exchange Future | 683.60000 | 735.80000 | 0 |
| 09/02/2011 | RAIN On 14 March 2011 | 13600.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/02/2011 | RAIN On 14 March 2011 | 13599.99 | P | Foreign Exchange Future | 0.10000 | 0.00000 | 0 |
| 09/02/2011 | RAIN On 14 March 2011 | 13600.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/02/2011 | RAIN On 13 June 2011 | | | Foreign Exchange Future | 14,473.56000 | 14,529.21000 | 0 |
| 09/02/2011 | RAIN On 13 June 2011 | 13500.00 | C | Foreign Exchange Future | 973.60000 | 1,029.20000 | 0 |
| 09/02/2011 | RAIN On 13 June 2011 | 13500.01 | C | Foreign Exchange Future | 973.60000 | 1,029.20000 | 0 |
| 09/02/2011 | RAIN On 13 June 2011 | 13499.99 | C | Foreign Exchange Future | 973.60000 | 1,029.20000 | 0 |
| 09/02/2011 | RAIN On 13 June 2011 | 13499.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/02/2011 | RAIN On 13 June 2011 | 13500.01 | P | Foreign Exchange Future | 0.10000 | 0.00000 | 0 |
| 09/02/2011 | RAIN On 13 June 2011 | 13500.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/02/2011 | YUAN/R On 14 March 2011 | | | Foreign Exchange Future | 1.09420 | 1.10500 | 0 |
| 09/02/2011 | YUAN/R On 14 March 2011 | 1.05 | C | Foreign Exchange Future | 0.04730 | 0.05700 | 0 |
| 09/02/2011 | YUAN/R On 14 March 2011 | 1.10 | C | Foreign Exchange Future | 0.01570 | 0.02140 | 0 |
| 09/02/2011 | YUAN/R On 14 March 2011 | 1.00 | C | Foreign Exchange Future | 0.09480 | 0.10540 | 0 |
| 09/02/2011 | YUAN/R On 14 March 2011 | 1.00 | P | Foreign Exchange Future | 0.00060 | 0.00040 | 0 |
| 09/02/2011 | YUAN/R On 14 March 2011 | 1.10 | P | Foreign Exchange Future | 0.02150 | 0.01640 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/02/2011 | YUAN/R On 14 March 2011 | 1.05 | P | Foreign Exchange Future | 0.00310 | 0.00200 | 0 |
| 09/02/2011 | YUAN/R On 13 June 2011 | | | Foreign Exchange Future | 1.11020 | 1.12220 | 0 |
| 09/02/2011 | YUAN/R On 13 June 2011 | 1.05 | C | Foreign Exchange Future | 0.07240 | 0.08200 | 0 |
| 09/02/2011 | YUAN/R On 13 June 2011 | 1.00 | C | Foreign Exchange Future | 0.11350 | 0.12470 | 0 |
| 09/02/2011 | YUAN/R On 13 June 2011 | 1.10 | C | Foreign Exchange Future | 0.04140 | 0.04860 | 0 |
| 09/02/2011 | YUAN/R On 13 June 2011 | 1.10 | P | Foreign Exchange Future | 0.03120 | 0.02640 | 0 |
| 09/02/2011 | YUAN/R On 13 June 2011 | 1.00 | P | Foreign Exchange Future | 0.00330 | 0.00250 | 0 |
| 09/02/2011 | YUAN/R On 13 June 2011 | 1.05 | P | Foreign Exchange Future | 0.01220 | 0.00980 | 0 |
| 10/02/2011 | \$ / R On 14 March 2011 | | | Foreign Exchange Future | 7.31390 | 7.21470 | 229,201 |
| 10/02/2011 | \$ / R On 14 March 2011 | 8.00 | C | Foreign Exchange Future | 0.00600 | 0.00500 | 29,607 |
| 10/02/2011 | \$ / R On 14 March 2011 | 8.05 | C | Foreign Exchange Future | 0.00500 | 0.00400 | 340 |
| 10/02/2011 | \$ / R On 14 March 2011 | 7.95 | C | Foreign Exchange Future | 0.00800 | 0.00600 | 0 |
| 10/02/2011 | \$ / R On 14 March 2011 | 8.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 30,000 |
| 10/02/2011 | \$ / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 10/02/2011 | \$ / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.12300 | 0.08600 | 29,607 |
| 10/02/2011 | \$ / R On 14 March 2011 | 8.40 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 3,000 |
| 10/02/2011 | \$ / R On 14 March 2011 | 7.50 | C | Foreign Exchange Future | 0.05500 | 0.03800 | 12,000 |
| 10/02/2011 | \$ / R On 14 March 2011 | 7.55 | C | Foreign Exchange Future | 0.04500 | 0.03100 | 871 |
| 10/02/2011 | \$ / R On 14 March 2011 | 7.60 | C | Foreign Exchange Future | 0.03600 | 0.02500 | 3,071 |
| 10/02/2011 | \$ / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.15300 | 0.10400 | 9,600 |
| 10/02/2011 | \$ / R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.25900 | 0.18700 | 3,280 |
| 10/02/2011 | \$ / R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.34100 | 0.26100 | 1,600 |
| 10/02/2011 | \$ / R On 14 March 2011 | 6.85 | C | Foreign Exchange Future | 0.47600 | 0.38700 | 8,500 |
| 10/02/2011 | \$ / R On 14 March 2011 | 7.40 | C | Foreign Exchange Future | 0.08300 | 0.05700 | 0 |
| 10/02/2011 | \$ / R On 14 March 2011 | 7.15 | C | Foreign Exchange Future | 0.22100 | 0.15500 | 600 |
| 10/02/2011 | \$ / R On 14 March 2011 | 7.35 | C | Foreign Exchange Future | 0.10200 | 0.07000 | 150 |
| 10/02/2011 | \$ / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.18500 | 0.12500 | 0 |
| 10/02/2011 | \$ / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.07100 | 0.11000 | 2,571 |
| 10/02/2011 | \$ / R On 14 March 2011 | 6.85 | P | Foreign Exchange Future | 0.01200 | 0.02200 | 0 |
| 10/02/2011 | \$ / R On 14 March 2011 | 7.35 | P | Foreign Exchange Future | 0.13800 | 0.20500 | 0 |
| 10/02/2011 | \$ / R On 14 March 2011 | 7.15 | P | Foreign Exchange Future | 0.05700 | 0.09000 | 0 |
| 10/02/2011 | \$ / R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.02700 | 0.04600 | 0 |
| 10/02/2011 | \$ / R On 14 March 2011 | 7.40 | P | Foreign Exchange Future | 0.16900 | 0.24200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/02/2011 | \$ / R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.04500 | 0.07200 | 3,000 |
| 10/02/2011 | \$ / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.08900 | 0.13900 | 3,000 |
| 10/02/2011 | \$ / R On 14 March 2011 | 7.60 | P | Foreign Exchange Future | 0.32200 | 0.41000 | 0 |
| 10/02/2011 | \$ / R On 14 March 2011 | 7.55 | P | Foreign Exchange Future | 0.28100 | 0.36600 | 0 |
| 10/02/2011 | \$ / R On 14 March 2011 | 7.50 | P | Foreign Exchange Future | 0.24100 | 0.32300 | 0 |
| 10/02/2011 | \$ / R On 14 March 2011 | 8.40 | P | Foreign Exchange Future | 1.08700 | 1.18600 | 0 |
| 10/02/2011 | \$ / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.10900 | 0.17100 | 2,000 |
| 10/02/2011 | \$ / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 3.18600 | 3.28500 | 0 |
| 10/02/2011 | \$ / R On 14 March 2011 | 7.95 | P | Foreign Exchange Future | 0.64400 | 0.74100 | 0 |
| 10/02/2011 | \$ / R On 14 March 2011 | 8.50 | P | Foreign Exchange Future | 1.18700 | 1.28600 | 0 |
| 10/02/2011 | \$ / R On 14 March 2011 | 8.05 | P | Foreign Exchange Future | 0.74100 | 0.83900 | 0 |
| 10/02/2011 | \$ / R On 14 March 2011 | 8.00 | P | Foreign Exchange Future | 0.69200 | 0.79000 | 0 |
| 10/02/2011 | \$ / R On 13 June 2011 | | | Foreign Exchange Future | 7.41300 | 7.31200 | 50,169 |
| 10/02/2011 | \$ / R On 13 June 2011 | 7.45 | C | Foreign Exchange Future | 0.23200 | 0.19500 | 0 |
| 10/02/2011 | \$ / R On 13 June 2011 | 7.50 | C | Foreign Exchange Future | 0.21300 | 0.18000 | 800 |
| 10/02/2011 | \$ / R On 13 June 2011 | 7.25 | C | Foreign Exchange Future | 0.33300 | 0.27500 | 500 |
| 10/02/2011 | \$ / R On 13 June 2011 | 7.30 | C | Foreign Exchange Future | 0.30400 | 0.25000 | 0 |
| 10/02/2011 | \$ / R On 13 June 2011 | 8.00 | C | Foreign Exchange Future | 0.09600 | 0.08300 | 500 |
| 10/02/2011 | \$ / R On 13 June 2011 | 7.80 | C | Foreign Exchange Future | 0.13100 | 0.11100 | 1,000 |
| 10/02/2011 | \$ / R On 13 June 2011 | 7.40 | C | Foreign Exchange Future | 0.25200 | 0.21200 | 0 |
| 10/02/2011 | \$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.74500 | 0.65700 | 0 |
| 10/02/2011 | \$ / R On 13 June 2011 | 7.20 | C | Foreign Exchange Future | 0.36300 | 0.30200 | 300 |
| 10/02/2011 | \$ / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.46300 | 0.39300 | 500 |
| 10/02/2011 | \$ / R On 13 June 2011 | 8.00 | P | Foreign Exchange Future | 0.68300 | 0.77100 | 0 |
| 10/02/2011 | \$ / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.10000 | 0.13100 | 0 |
| 10/02/2011 | \$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.03200 | 0.04500 | 300 |
| 10/02/2011 | \$ / R On 13 June 2011 | 7.20 | P | Foreign Exchange Future | 0.15000 | 0.19000 | 0 |
| 10/02/2011 | \$ / R On 13 June 2011 | 7.40 | P | Foreign Exchange Future | 0.23900 | 0.30000 | 1,000 |
| 10/02/2011 | \$ / R On 13 June 2011 | 7.25 | P | Foreign Exchange Future | 0.17000 | 0.21300 | 0 |
| 10/02/2011 | \$ / R On 13 June 2011 | 7.80 | P | Foreign Exchange Future | 0.51800 | 0.59900 | 0 |
| 10/02/2011 | \$ / R On 13 June 2011 | 7.30 | P | Foreign Exchange Future | 0.19100 | 0.23800 | 200 |
| 10/02/2011 | \$ / R On 13 June 2011 | 7.50 | P | Foreign Exchange Future | 0.30000 | 0.36800 | 0 |
| 10/02/2011 | \$ / R On 13 June 2011 | 7.45 | P | Foreign Exchange Future | 0.26900 | 0.33300 | 0 |
| 10/02/2011 | \$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.52090 | 7.42000 | 11,977 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/02/2011 | \$ / R On 19 September 2011 | 8.05 | C | Foreign Exchange Future | 0.18700 | 0.17000 | 0 |
| 10/02/2011 | \$ / R On 19 September 2011 | 7.80 | C | Foreign Exchange Future | 0.24700 | 0.22200 | 2,800 |
| 10/02/2011 | \$ / R On 19 September 2011 | 7.40 | C | Foreign Exchange Future | 0.39900 | 0.34900 | 0 |
| 10/02/2011 | \$ / R On 19 September 2011 | 8.10 | C | Foreign Exchange Future | 0.17800 | 0.16100 | 0 |
| 10/02/2011 | \$ / R On 19 September 2011 | 8.00 | C | Foreign Exchange Future | 0.19800 | 0.17900 | 0 |
| 10/02/2011 | \$ / R On 19 September 2011 | 8.00 | P | Foreign Exchange Future | 0.67700 | 0.75900 | 0 |
| 10/02/2011 | \$ / R On 19 September 2011 | 7.80 | P | Foreign Exchange Future | 0.52600 | 0.60200 | 0 |
| 10/02/2011 | \$ / R On 19 September 2011 | 8.10 | P | Foreign Exchange Future | 0.75700 | 0.84100 | 0 |
| 10/02/2011 | \$ / R On 19 September 2011 | 7.40 | P | Foreign Exchange Future | 0.27800 | 0.32900 | 2,800 |
| 10/02/2011 | \$ / R On 19 September 2011 | 8.05 | P | Foreign Exchange Future | 0.71600 | 0.80000 | 0 |
| 10/02/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.62470 | 7.52320 | 257 |
| 10/02/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.55400 | 0.50000 | 0 |
| 10/02/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.52700 | 0.47500 | 0 |
| 10/02/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.58300 | 0.52700 | 0 |
| 10/02/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.25800 | 0.30400 | 0 |
| 10/02/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.30200 | 0.35200 | 0 |
| 10/02/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.27900 | 0.32700 | 0 |
| 10/02/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.60850 | 9.50670 | 0 |
| 10/02/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.70800 | 1.66000 | 0 |
| 10/02/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.69000 | 1.64200 | 0 |
| 10/02/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.72600 | 1.67800 | 0 |
| 10/02/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.26800 | 1.32100 | 0 |
| 10/02/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.33200 | 1.38500 | 0 |
| 10/02/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.30000 | 1.35300 | 0 |
| 10/02/2011 | \$ / R MAXI On 14 March 2011 | | | Foreign Exchange Future | 7.31390 | 7.21470 | 125 |
| 10/02/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.34145 | 0.26088 | 0 |
| 10/02/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.29929 | 0.22293 | 0 |
| 10/02/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | C | Foreign Exchange Future | 0.38520 | 0.30102 | 0 |
| 10/02/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | P | Foreign Exchange Future | 0.02130 | 0.03632 | 0 |
| 10/02/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.03539 | 0.05823 | 0 |
| 10/02/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.02755 | 0.04618 | 0 |
| 10/02/2011 | \$ / R MAXI On 13 June 2011 | | | Foreign Exchange Future | 7.41300 | 7.31200 | 40 |
| 10/02/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.46331 | 0.39298 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/02/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.42836 | 0.36107 | 0 |
| 10/02/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | C | Foreign Exchange Future | 0.49971 | 0.42646 | 0 |
| 10/02/2011 | \$ / R MAXI On 13 June 2011 | 7.35 | C | Foreign Exchange Future | 0.27698 | 0.22984 | 0 |
| 10/02/2011 | \$ / R MAXI On 13 June 2011 | 7.35 | P | Foreign Exchange Future | 0.21398 | 0.26784 | 60 |
| 10/02/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | P | Foreign Exchange Future | 0.08671 | 0.11446 | 0 |
| 10/02/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.11536 | 0.14907 | 0 |
| 10/02/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.10031 | 0.13098 | 0 |
| 10/02/2011 | £ / R On 14 March 2011 | | | Foreign Exchange Future | 11.73080 | 11.59390 | 31,207 |
| 10/02/2011 | £ / R On 14 March 2011 | 11.80 | C | Foreign Exchange Future | 0.16100 | 0.11400 | 0 |
| 10/02/2011 | £ / R On 14 March 2011 | 11.85 | C | Foreign Exchange Future | 0.14200 | 0.10100 | 0 |
| 10/02/2011 | £ / R On 14 March 2011 | 11.75 | C | Foreign Exchange Future | 0.18100 | 0.13000 | 0 |
| 10/02/2011 | £ / R On 14 March 2011 | 11.45 | C | Foreign Exchange Future | 0.36800 | 0.27400 | 870 |
| 10/02/2011 | £ / R On 14 March 2011 | 12.55 | C | Foreign Exchange Future | 0.02200 | 0.01500 | 870 |
| 10/02/2011 | £ / R On 14 March 2011 | 12.00 | C | Foreign Exchange Future | 0.09700 | 0.06800 | 150 |
| 10/02/2011 | £ / R On 14 March 2011 | 12.00 | P | Foreign Exchange Future | 0.36600 | 0.47400 | 0 |
| 10/02/2011 | £ / R On 14 March 2011 | 12.55 | P | Foreign Exchange Future | 0.84100 | 0.97100 | 0 |
| 10/02/2011 | £ / R On 14 March 2011 | 11.75 | P | Foreign Exchange Future | 0.20000 | 0.28600 | 0 |
| 10/02/2011 | £ / R On 14 March 2011 | 11.45 | P | Foreign Exchange Future | 0.08700 | 0.13000 | 0 |
| 10/02/2011 | £ / R On 14 March 2011 | 11.85 | P | Foreign Exchange Future | 0.26100 | 0.35700 | 0 |
| 10/02/2011 | £ / R On 14 March 2011 | 11.80 | P | Foreign Exchange Future | 0.23000 | 0.32000 | 2,000 |
| 10/02/2011 | £ / R On 13 June 2011 | | | Foreign Exchange Future | 11.87580 | 11.73640 | 2,561 |
| 10/02/2011 | £ / R On 13 June 2011 | 11.85 | C | Foreign Exchange Future | 0.40100 | 0.34100 | 0 |
| 10/02/2011 | £ / R On 13 June 2011 | 11.90 | C | Foreign Exchange Future | 0.37900 | 0.32200 | 0 |
| 10/02/2011 | £ / R On 13 June 2011 | 11.80 | C | Foreign Exchange Future | 0.42600 | 0.36000 | 0 |
| 10/02/2011 | £ / R On 13 June 2011 | 10.75 | C | Foreign Exchange Future | 1.17800 | 1.05300 | 0 |
| 10/02/2011 | £ / R On 13 June 2011 | 11.45 | C | Foreign Exchange Future | 0.63000 | 0.54100 | 10 |
| 10/02/2011 | £ / R On 13 June 2011 | 11.55 | C | Foreign Exchange Future | 0.56600 | 0.48300 | 0 |
| 10/02/2011 | £ / R On 13 June 2011 | 11.95 | C | Foreign Exchange Future | 0.35900 | 0.30500 | 0 |
| 10/02/2011 | £ / R On 13 June 2011 | 11.95 | P | Foreign Exchange Future | 0.43300 | 0.51900 | 100 |
| 10/02/2011 | £ / R On 13 June 2011 | 11.55 | P | Foreign Exchange Future | 0.24000 | 0.29700 | 100 |
| 10/02/2011 | £ / R On 13 June 2011 | 10.75 | P | Foreign Exchange Future | 0.05200 | 0.06700 | 10 |
| 10/02/2011 | £ / R On 13 June 2011 | 11.45 | P | Foreign Exchange Future | 0.20400 | 0.25500 | 0 |
| 10/02/2011 | £ / R On 13 June 2011 | 11.80 | P | Foreign Exchange Future | 0.35000 | 0.42400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/02/2011 | £ / R On 13 June 2011 | 11.90 | P | Foreign Exchange Future | 0.40300 | 0.48600 | 0 |
| 10/02/2011 | £ / R On 13 June 2011 | 11.85 | P | Foreign Exchange Future | 0.37500 | 0.45500 | 0 |
| 10/02/2011 | £ / R On 19 September 2011 | | | Foreign Exchange Future | 12.02620 | 11.88780 | 2,457 |
| 10/02/2011 | £ / R On 19 September 2011 | 11.50 | C | Foreign Exchange Future | 0.82600 | 0.73800 | 0 |
| 10/02/2011 | £ / R On 19 September 2011 | 11.55 | C | Foreign Exchange Future | 0.79500 | 0.70900 | 0 |
| 10/02/2011 | £ / R On 19 September 2011 | 11.45 | C | Foreign Exchange Future | 0.85700 | 0.76800 | 0 |
| 10/02/2011 | £ / R On 19 September 2011 | 11.65 | C | Foreign Exchange Future | 0.73600 | 0.65400 | 0 |
| 10/02/2011 | £ / R On 19 September 2011 | 12.10 | C | Foreign Exchange Future | 0.51200 | 0.45500 | 0 |
| 10/02/2011 | £ / R On 19 September 2011 | 12.10 | P | Foreign Exchange Future | 0.58600 | 0.66700 | 200 |
| 10/02/2011 | £ / R On 19 September 2011 | 11.65 | P | Foreign Exchange Future | 0.36000 | 0.41600 | 100 |
| 10/02/2011 | £ / R On 19 September 2011 | 11.45 | P | Foreign Exchange Future | 0.28100 | 0.33000 | 0 |
| 10/02/2011 | £ / R On 19 September 2011 | 11.55 | P | Foreign Exchange Future | 0.31900 | 0.37100 | 0 |
| 10/02/2011 | £ / R On 19 September 2011 | 11.50 | P | Foreign Exchange Future | 0.30000 | 0.35000 | 0 |
| 10/02/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.16640 | 12.02990 | 0 |
| 10/02/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.91900 | 0.83600 | 0 |
| 10/02/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.89000 | 0.80900 | 0 |
| 10/02/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.94800 | 0.86300 | 0 |
| 10/02/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.38200 | 0.43300 | 0 |
| 10/02/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.42400 | 0.47900 | 0 |
| 10/02/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.40300 | 0.45600 | 0 |
| 10/02/2011 | ¥ / R On 14 March 2011 | | | Foreign Exchange Future | 0.08800 | 0.08760 | 438 |
| 10/02/2011 | ¥ / R On 14 March 2011 | 0.09 | C | Foreign Exchange Future | 0.00231 | 0.00211 | 0 |
| 10/02/2011 | ¥ / R On 14 March 2011 | 0.10 | C | Foreign Exchange Future | 0.00014 | 0.00013 | 0 |
| 10/02/2011 | ¥ / R On 14 March 2011 | 0.08 | C | Foreign Exchange Future | 0.01101 | 0.01061 | 0 |
| 10/02/2011 | ¥ / R On 14 March 2011 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 10/02/2011 | ¥ / R On 14 March 2011 | 0.10 | P | Foreign Exchange Future | 0.00914 | 0.00953 | 0 |
| 10/02/2011 | ¥ / R On 14 March 2011 | 0.09 | P | Foreign Exchange Future | 0.00131 | 0.00151 | 0 |
| 10/02/2011 | ¥ / R On 13 June 2011 | | | Foreign Exchange Future | 0.08930 | 0.08890 | 573 |
| 10/02/2011 | ¥ / R On 13 June 2011 | 0.09 | C | Foreign Exchange Future | 0.00586 | 0.00560 | 0 |
| 10/02/2011 | ¥ / R On 13 June 2011 | 0.08 | C | Foreign Exchange Future | 0.01442 | 0.01403 | 0 |
| 10/02/2011 | ¥ / R On 13 June 2011 | 0.10 | C | Foreign Exchange Future | 0.00185 | 0.00176 | 0 |
| 10/02/2011 | ¥ / R On 13 June 2011 | 0.10 | P | Foreign Exchange Future | 0.00755 | 0.00786 | 0 |
| 10/02/2011 | ¥ / R On 13 June 2011 | 0.08 | P | Foreign Exchange Future | 0.00012 | 0.00013 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/02/2011 | ¥ / R On 13 June 2011 | 0.09 | P | Foreign Exchange Future | 0.00156 | 0.00170 | 0 |
| 10/02/2011 | € / R On 14 March 2011 | | | Foreign Exchange Future | 9.94200 | 9.87540 | 17,230 |
| 10/02/2011 | € / R On 14 March 2011 | 9.80 | C | Foreign Exchange Future | 0.23700 | 0.19400 | 0 |
| 10/02/2011 | € / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.02500 | 0.02100 | 4,508 |
| 10/02/2011 | € / R On 14 March 2011 | 9.85 | C | Foreign Exchange Future | 0.20500 | 0.16400 | 0 |
| 10/02/2011 | € / R On 14 March 2011 | 9.75 | C | Foreign Exchange Future | 0.27200 | 0.22500 | 0 |
| 10/02/2011 | € / R On 14 March 2011 | 9.50 | C | Foreign Exchange Future | 0.47200 | 0.41500 | 10,429 |
| 10/02/2011 | € / R On 14 March 2011 | 10.40 | C | Foreign Exchange Future | 0.03500 | 0.02900 | 14,937 |
| 10/02/2011 | € / R On 14 March 2011 | 10.10 | C | Foreign Exchange Future | 0.09300 | 0.07700 | 100 |
| 10/02/2011 | € / R On 14 March 2011 | 9.60 | C | Foreign Exchange Future | 0.38700 | 0.33400 | 500 |
| 10/02/2011 | € / R On 14 March 2011 | 10.00 | C | Foreign Exchange Future | 0.12700 | 0.10500 | 500 |
| 10/02/2011 | € / R On 14 March 2011 | 9.60 | P | Foreign Exchange Future | 0.04500 | 0.05900 | 3,000 |
| 10/02/2011 | € / R On 14 March 2011 | 10.00 | P | Foreign Exchange Future | 0.18500 | 0.23000 | 0 |
| 10/02/2011 | € / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 0.58300 | 0.64600 | 0 |
| 10/02/2011 | € / R On 14 March 2011 | 10.40 | P | Foreign Exchange Future | 0.49300 | 0.55400 | 0 |
| 10/02/2011 | € / R On 14 March 2011 | 9.75 | P | Foreign Exchange Future | 0.08000 | 0.10000 | 0 |
| 10/02/2011 | € / R On 14 March 2011 | 9.50 | P | Foreign Exchange Future | 0.03000 | 0.04000 | 0 |
| 10/02/2011 | € / R On 14 March 2011 | 9.85 | P | Foreign Exchange Future | 0.11300 | 0.13900 | 0 |
| 10/02/2011 | € / R On 14 March 2011 | 10.10 | P | Foreign Exchange Future | 0.25100 | 0.30200 | 0 |
| 10/02/2011 | € / R On 14 March 2011 | 9.80 | P | Foreign Exchange Future | 0.09500 | 0.11900 | 0 |
| 10/02/2011 | € / R On 13 June 2011 | | | Foreign Exchange Future | 10.06360 | 9.99620 | 8,073 |
| 10/02/2011 | € / R On 13 June 2011 | 9.80 | C | Foreign Exchange Future | 0.45800 | 0.41700 | 0 |
| 10/02/2011 | € / R On 13 June 2011 | 9.75 | C | Foreign Exchange Future | 0.49000 | 0.44700 | 0 |
| 10/02/2011 | € / R On 13 June 2011 | 9.85 | C | Foreign Exchange Future | 0.42800 | 0.38800 | 0 |
| 10/02/2011 | € / R On 13 June 2011 | 9.85 | P | Foreign Exchange Future | 0.21400 | 0.24200 | 0 |
| 10/02/2011 | € / R On 13 June 2011 | 9.75 | P | Foreign Exchange Future | 0.17600 | 0.20100 | 0 |
| 10/02/2011 | € / R On 13 June 2011 | 9.80 | P | Foreign Exchange Future | 0.19400 | 0.22100 | 0 |
| 10/02/2011 | € / R On 19 September 2011 | | | Foreign Exchange Future | 10.19170 | 10.12570 | 2,460 |
| 10/02/2011 | € / R On 19 September 2011 | 9.65 | C | Foreign Exchange Future | 0.73900 | 0.69500 | 0 |
| 10/02/2011 | € / R On 19 September 2011 | 9.70 | C | Foreign Exchange Future | 0.70600 | 0.66300 | 0 |
| 10/02/2011 | € / R On 19 September 2011 | 9.60 | C | Foreign Exchange Future | 0.77400 | 0.72800 | 0 |
| 10/02/2011 | € / R On 19 September 2011 | 9.60 | P | Foreign Exchange Future | 0.18200 | 0.20200 | 0 |
| 10/02/2011 | € / R On 19 September 2011 | 9.70 | P | Foreign Exchange Future | 0.21400 | 0.23700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/02/2011 | € / R On 19 September 2011 | 9.65 | P | Foreign Exchange Future | 0.19700 | 0.21900 | 0 |
| 10/02/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 10.31330 | 10.24660 | 0 |
| 10/02/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 0.79500 | 0.75300 | 0 |
| 10/02/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 0.82600 | 0.78300 | 0 |
| 10/02/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 0.76400 | 0.72300 | 0 |
| 10/02/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.30100 | 0.32600 | 0 |
| 10/02/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.26300 | 0.28600 | 0 |
| 10/02/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.28200 | 0.30600 | 0 |
| 10/02/2011 | AU\$ / R On 14 March 2011 | | | Foreign Exchange Future | 7.31440 | 7.27830 | 8,487 |
| 10/02/2011 | AU\$ / R On 14 March 2011 | 6.70 | C | Foreign Exchange Future | 0.61900 | 0.58400 | 0 |
| 10/02/2011 | AU\$ / R On 14 March 2011 | 6.75 | C | Foreign Exchange Future | 0.57000 | 0.53500 | 0 |
| 10/02/2011 | AU\$ / R On 14 March 2011 | 6.65 | C | Foreign Exchange Future | 0.66800 | 0.63300 | 0 |
| 10/02/2011 | AU\$ / R On 14 March 2011 | 6.65 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 10/02/2011 | AU\$ / R On 14 March 2011 | 6.75 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 10/02/2011 | AU\$ / R On 14 March 2011 | 6.70 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 10/02/2011 | AU\$ / R On 13 June 2011 | | | Foreign Exchange Future | 7.32250 | 7.29200 | 10,405 |
| 10/02/2011 | AU\$ / R On 13 June 2011 | 6.65 | C | Foreign Exchange Future | 0.70800 | 0.68100 | 0 |
| 10/02/2011 | AU\$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.66200 | 0.63600 | 0 |
| 10/02/2011 | AU\$ / R On 13 June 2011 | 6.60 | C | Foreign Exchange Future | 0.75400 | 0.72700 | 0 |
| 10/02/2011 | AU\$ / R On 13 June 2011 | 6.60 | P | Foreign Exchange Future | 0.03200 | 0.03500 | 0 |
| 10/02/2011 | AU\$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.04000 | 0.04400 | 0 |
| 10/02/2011 | AU\$ / R On 13 June 2011 | 6.65 | P | Foreign Exchange Future | 0.03600 | 0.03900 | 0 |
| 10/02/2011 | AU\$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.33640 | 7.30670 | 5,842 |
| 10/02/2011 | AU\$ / R On 19 September 2011 | 6.65 | C | Foreign Exchange Future | 0.75500 | 0.72900 | 0 |
| 10/02/2011 | AU\$ / R On 19 September 2011 | 6.60 | C | Foreign Exchange Future | 0.79900 | 0.77300 | 0 |
| 10/02/2011 | AU\$ / R On 19 September 2011 | 6.70 | C | Foreign Exchange Future | 0.71200 | 0.68600 | 0 |
| 10/02/2011 | AU\$ / R On 19 September 2011 | 6.70 | P | Foreign Exchange Future | 0.07600 | 0.07900 | 0 |
| 10/02/2011 | AU\$ / R On 19 September 2011 | 6.60 | P | Foreign Exchange Future | 0.06300 | 0.06600 | 0 |
| 10/02/2011 | AU\$ / R On 19 September 2011 | 6.65 | P | Foreign Exchange Future | 0.06900 | 0.07200 | 0 |
| 10/02/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 8.15010 | 8.14280 | 0 |
| 10/02/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 1.27700 | 1.27100 | 0 |
| 10/02/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 1.24900 | 1.24300 | 0 |
| 10/02/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.30600 | 1.30000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 10/02/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.40600 | 0.40700 | 0 |
| 10/02/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.44900 | 0.45000 | 0 |
| 10/02/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.42700 | 0.42800 | 0 |
| 10/02/2011 | CAD/ R On 14 March 2011 | | | Foreign Exchange Future | 7.33800 | 7.25840 | 1,791 |
| 10/02/2011 | CAD/ R On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.31100 | 0.24300 | 0 |
| 10/02/2011 | CAD/ R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.35600 | 0.28500 | 0 |
| 10/02/2011 | CAD/ R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.26800 | 0.20300 | 0 |
| 10/02/2011 | CAD/ R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.03000 | 0.04500 | 0 |
| 10/02/2011 | CAD/ R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.01800 | 0.02700 | 0 |
| 10/02/2011 | CAD/ R On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.02300 | 0.03500 | 0 |
| 10/02/2011 | CAD/ R On 13 June 2011 | | | Foreign Exchange Future | 7.42020 | 7.34100 | 0 |
| 10/02/2011 | CAD/ R On 13 June 2011 | 6.90 | C | Foreign Exchange Future | 0.56100 | 0.49400 | 0 |
| 10/02/2011 | CAD/ R On 13 June 2011 | 6.95 | C | Foreign Exchange Future | 0.51900 | 0.45400 | 0 |
| 10/02/2011 | CAD/ R On 13 June 2011 | 6.85 | C | Foreign Exchange Future | 0.60500 | 0.53600 | 0 |
| 10/02/2011 | CAD/ R On 13 June 2011 | 6.85 | P | Foreign Exchange Future | 0.03500 | 0.04500 | 0 |
| 10/02/2011 | CAD/ R On 13 June 2011 | 6.95 | P | Foreign Exchange Future | 0.04900 | 0.06300 | 0 |
| 10/02/2011 | CAD/ R On 13 June 2011 | 6.90 | P | Foreign Exchange Future | 0.04100 | 0.05300 | 0 |
| 10/02/2011 | CHF / R On 14 March 2011 | | | Foreign Exchange Future | 7.57490 | 7.51140 | 200 |
| 10/02/2011 | CHF / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.35600 | 0.30500 | 0 |
| 10/02/2011 | CHF / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.31400 | 0.26500 | 0 |
| 10/02/2011 | CHF / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.40000 | 0.34600 | 0 |
| 10/02/2011 | CHF / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.02500 | 0.03500 | 0 |
| 10/02/2011 | CHF / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.03900 | 0.05400 | 0 |
| 10/02/2011 | CHF / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.03100 | 0.04400 | 0 |
| 10/02/2011 | CHF / R On 13 June 2011 | | | Foreign Exchange Future | 7.68460 | 7.61930 | 0 |
| 10/02/2011 | CHF / R On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.64200 | 0.59100 | 0 |
| 10/02/2011 | CHF / R On 13 June 2011 | 7.15 | C | Foreign Exchange Future | 0.60200 | 0.55200 | 0 |
| 10/02/2011 | CHF / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.68300 | 0.63100 | 0 |
| 10/02/2011 | CHF / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.04800 | 0.06200 | 0 |
| 10/02/2011 | CHF / R On 13 June 2011 | 7.15 | P | Foreign Exchange Future | 0.06700 | 0.08300 | 0 |
| 10/02/2011 | CHF / R On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.05700 | 0.07200 | 0 |
| 10/02/2011 | RAIN On 14 March 2011 | | | Foreign Exchange Future | 14,423.35000 | 14,283.64000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 10/02/2011 | RAIN On 14 March 2011 | 13600.00 | C | Foreign Exchange Future | 823.40000 | 683.60000 | 0 |
| 10/02/2011 | RAIN On 14 March 2011 | 13599.99 | C | Foreign Exchange Future | 823.40000 | 683.70000 | 0 |
| 10/02/2011 | RAIN On 14 March 2011 | 13600.01 | C | Foreign Exchange Future | 823.30000 | 683.60000 | 0 |
| 10/02/2011 | RAIN On 14 March 2011 | 13600.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 10/02/2011 | RAIN On 14 March 2011 | 13599.99 | P | Foreign Exchange Future | 0.00000 | 0.10000 | 0 |
| 10/02/2011 | RAIN On 14 March 2011 | 13600.00 | P | Foreign Exchange Future | 0.10000 | 0.00000 | 0 |
| 10/02/2011 | RAIN On 13 June 2011 | | | Foreign Exchange Future | 14,614.84000 | 14,473.56000 | 0 |
| 10/02/2011 | RAIN On 13 June 2011 | 13500.00 | C | Foreign Exchange Future | 1,114.80000 | 973.60000 | 0 |
| 10/02/2011 | RAIN On 13 June 2011 | 13500.01 | C | Foreign Exchange Future | 1,114.80000 | 973.60000 | 0 |
| 10/02/2011 | RAIN On 13 June 2011 | 13499.99 | C | Foreign Exchange Future | 1,114.90000 | 973.60000 | 0 |
| 10/02/2011 | RAIN On 13 June 2011 | 13499.99 | P | Foreign Exchange Future | 0.10000 | 0.00000 | 0 |
| 10/02/2011 | RAIN On 13 June 2011 | 13500.01 | P | Foreign Exchange Future | 0.00000 | 0.10000 | 0 |
| 10/02/2011 | RAIN On 13 June 2011 | 13500.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 10/02/2011 | YUAN/R On 14 March 2011 | | | Foreign Exchange Future | 1.11030 | 1.09420 | 0 |
| 10/02/2011 | YUAN/R On 14 March 2011 | 1.05 | C | Foreign Exchange Future | 0.06210 | 0.04730 | 0 |
| 10/02/2011 | YUAN/R On 14 March 2011 | 1.10 | C | Foreign Exchange Future | 0.02390 | 0.01570 | 0 |
| 10/02/2011 | YUAN/R On 14 March 2011 | 1.00 | C | Foreign Exchange Future | 0.11080 | 0.09480 | 0 |
| 10/02/2011 | YUAN/R On 14 March 2011 | 1.00 | P | Foreign Exchange Future | 0.00050 | 0.00060 | 0 |
| 10/02/2011 | YUAN/R On 14 March 2011 | 1.10 | P | Foreign Exchange Future | 0.01360 | 0.02150 | 0 |
| 10/02/2011 | YUAN/R On 14 March 2011 | 1.05 | P | Foreign Exchange Future | 0.00180 | 0.00310 | 0 |
| 10/02/2011 | YUAN/R On 13 June 2011 | | | Foreign Exchange Future | 1.12640 | 1.11020 | 0 |
| 10/02/2011 | YUAN/R On 13 June 2011 | 1.05 | C | Foreign Exchange Future | 0.08490 | 0.07240 | 0 |
| 10/02/2011 | YUAN/R On 13 June 2011 | 1.00 | C | Foreign Exchange Future | 0.12900 | 0.11350 | 0 |
| 10/02/2011 | YUAN/R On 13 June 2011 | 1.10 | C | Foreign Exchange Future | 0.05010 | 0.04140 | 0 |
| 10/02/2011 | YUAN/R On 13 June 2011 | 1.10 | P | Foreign Exchange Future | 0.02370 | 0.03120 | 0 |
| 10/02/2011 | YUAN/R On 13 June 2011 | 1.00 | P | Foreign Exchange Future | 0.00260 | 0.00330 | 0 |
| 10/02/2011 | YUAN/R On 13 June 2011 | 1.05 | P | Foreign Exchange Future | 0.00850 | 0.01220 | 0 |
| 11/02/2011 | \$ / R On 14 March 2011 | | | Foreign Exchange Future | 7.33570 | 7.31390 | 234,277 |
| 11/02/2011 | \$ / R On 14 March 2011 | 8.00 | C | Foreign Exchange Future | 0.00700 | 0.00600 | 29,607 |
| 11/02/2011 | \$ / R On 14 March 2011 | 8.05 | C | Foreign Exchange Future | 0.00600 | 0.00500 | 340 |
| 11/02/2011 | \$ / R On 14 March 2011 | 7.95 | C | Foreign Exchange Future | 0.00900 | 0.00800 | 0 |
| 11/02/2011 | \$ / R On 14 March 2011 | 8.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 30,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/02/2011 | \$ / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 11/02/2011 | \$ / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.13800 | 0.12300 | 29,607 |
| 11/02/2011 | \$ / R On 14 March 2011 | 8.40 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 3,000 |
| 11/02/2011 | \$ / R On 14 March 2011 | 7.50 | C | Foreign Exchange Future | 0.06000 | 0.05500 | 12,000 |
| 11/02/2011 | \$ / R On 14 March 2011 | 7.55 | C | Foreign Exchange Future | 0.04900 | 0.04500 | 871 |
| 11/02/2011 | \$ / R On 14 March 2011 | 7.60 | C | Foreign Exchange Future | 0.04000 | 0.03600 | 3,071 |
| 11/02/2011 | \$ / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.16800 | 0.15300 | 9,600 |
| 11/02/2011 | \$ / R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.27700 | 0.25900 | 3,280 |
| 11/02/2011 | \$ / R On 14 March 2011 | 7.40 | C | Foreign Exchange Future | 0.09100 | 0.08300 | 0 |
| 11/02/2011 | \$ / R On 14 March 2011 | 7.35 | C | Foreign Exchange Future | 0.11000 | 0.10200 | 150 |
| 11/02/2011 | \$ / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.20200 | 0.18500 | 0 |
| 11/02/2011 | \$ / R On 14 March 2011 | 7.15 | C | Foreign Exchange Future | 0.23800 | 0.22100 | 600 |
| 11/02/2011 | \$ / R On 14 March 2011 | 6.85 | C | Foreign Exchange Future | 0.49700 | 0.47600 | 8,500 |
| 11/02/2011 | \$ / R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.36100 | 0.34100 | 1,600 |
| 11/02/2011 | \$ / R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.02500 | 0.02700 | 0 |
| 11/02/2011 | \$ / R On 14 March 2011 | 7.35 | P | Foreign Exchange Future | 0.12400 | 0.13800 | 0 |
| 11/02/2011 | \$ / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.06600 | 0.07100 | 2,571 |
| 11/02/2011 | \$ / R On 14 March 2011 | 6.85 | P | Foreign Exchange Future | 0.01100 | 0.01200 | 0 |
| 11/02/2011 | \$ / R On 14 March 2011 | 7.15 | P | Foreign Exchange Future | 0.05200 | 0.05700 | 0 |
| 11/02/2011 | \$ / R On 14 March 2011 | 7.40 | P | Foreign Exchange Future | 0.15500 | 0.16900 | 0 |
| 11/02/2011 | \$ / R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.04100 | 0.04500 | 3,000 |
| 11/02/2011 | \$ / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.08200 | 0.08900 | 3,000 |
| 11/02/2011 | \$ / R On 14 March 2011 | 7.60 | P | Foreign Exchange Future | 0.30400 | 0.32200 | 0 |
| 11/02/2011 | \$ / R On 14 March 2011 | 7.55 | P | Foreign Exchange Future | 0.26300 | 0.28100 | 0 |
| 11/02/2011 | \$ / R On 14 March 2011 | 7.50 | P | Foreign Exchange Future | 0.22400 | 0.24100 | 0 |
| 11/02/2011 | \$ / R On 14 March 2011 | 8.40 | P | Foreign Exchange Future | 1.06500 | 1.08700 | 0 |
| 11/02/2011 | \$ / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.10200 | 0.10900 | 2,000 |
| 11/02/2011 | \$ / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 3.16400 | 3.18600 | 0 |
| 11/02/2011 | \$ / R On 14 March 2011 | 7.95 | P | Foreign Exchange Future | 0.62300 | 0.64400 | 0 |
| 11/02/2011 | \$ / R On 14 March 2011 | 8.50 | P | Foreign Exchange Future | 1.16500 | 1.18700 | 0 |
| 11/02/2011 | \$ / R On 14 March 2011 | 8.05 | P | Foreign Exchange Future | 0.72000 | 0.74100 | 0 |
| 11/02/2011 | \$ / R On 14 March 2011 | 8.00 | P | Foreign Exchange Future | 0.67100 | 0.69200 | 0 |
| 11/02/2011 | \$ / R On 13 June 2011 | | | Foreign Exchange Future | 7.43550 | 7.41300 | 50,035 |
| 11/02/2011 | \$ / R On 13 June 2011 | 7.45 | C | Foreign Exchange Future | 0.24100 | 0.23200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/02/2011 | \$ / R On 13 June 2011 | 7.50 | C | Foreign Exchange Future | 0.22200 | 0.21300 | 800 |
| 11/02/2011 | \$ / R On 13 June 2011 | 7.40 | C | Foreign Exchange Future | 0.26500 | 0.25200 | 0 |
| 11/02/2011 | \$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.76400 | 0.74500 | 0 |
| 11/02/2011 | \$ / R On 13 June 2011 | 7.20 | C | Foreign Exchange Future | 0.37900 | 0.36300 | 300 |
| 11/02/2011 | \$ / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.48000 | 0.46300 | 500 |
| 11/02/2011 | \$ / R On 13 June 2011 | 8.00 | C | Foreign Exchange Future | 0.10000 | 0.09600 | 500 |
| 11/02/2011 | \$ / R On 13 June 2011 | 7.80 | C | Foreign Exchange Future | 0.13700 | 0.13100 | 1,000 |
| 11/02/2011 | \$ / R On 13 June 2011 | 7.25 | C | Foreign Exchange Future | 0.34800 | 0.33300 | 500 |
| 11/02/2011 | \$ / R On 13 June 2011 | 7.30 | C | Foreign Exchange Future | 0.31900 | 0.30400 | 0 |
| 11/02/2011 | \$ / R On 13 June 2011 | 7.30 | P | Foreign Exchange Future | 0.18400 | 0.19100 | 200 |
| 11/02/2011 | \$ / R On 13 June 2011 | 7.25 | P | Foreign Exchange Future | 0.16300 | 0.17000 | 0 |
| 11/02/2011 | \$ / R On 13 June 2011 | 7.80 | P | Foreign Exchange Future | 0.50200 | 0.51800 | 0 |
| 11/02/2011 | \$ / R On 13 June 2011 | 8.00 | P | Foreign Exchange Future | 0.66500 | 0.68300 | 0 |
| 11/02/2011 | \$ / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.09500 | 0.10000 | 0 |
| 11/02/2011 | \$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.02900 | 0.03200 | 300 |
| 11/02/2011 | \$ / R On 13 June 2011 | 7.20 | P | Foreign Exchange Future | 0.14400 | 0.15000 | 0 |
| 11/02/2011 | \$ / R On 13 June 2011 | 7.40 | P | Foreign Exchange Future | 0.23000 | 0.23900 | 1,000 |
| 11/02/2011 | \$ / R On 13 June 2011 | 7.50 | P | Foreign Exchange Future | 0.28700 | 0.30000 | 0 |
| 11/02/2011 | \$ / R On 13 June 2011 | 7.45 | P | Foreign Exchange Future | 0.25600 | 0.26900 | 0 |
| 11/02/2011 | \$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.54410 | 7.52090 | 11,977 |
| 11/02/2011 | \$ / R On 19 September 2011 | 8.05 | C | Foreign Exchange Future | 0.19400 | 0.18700 | 0 |
| 11/02/2011 | \$ / R On 19 September 2011 | 8.10 | C | Foreign Exchange Future | 0.18400 | 0.17800 | 0 |
| 11/02/2011 | \$ / R On 19 September 2011 | 8.00 | C | Foreign Exchange Future | 0.20500 | 0.19800 | 0 |
| 11/02/2011 | \$ / R On 19 September 2011 | 7.80 | C | Foreign Exchange Future | 0.25600 | 0.24700 | 2,800 |
| 11/02/2011 | \$ / R On 19 September 2011 | 7.40 | C | Foreign Exchange Future | 0.41500 | 0.39900 | 0 |
| 11/02/2011 | \$ / R On 19 September 2011 | 7.40 | P | Foreign Exchange Future | 0.27100 | 0.27800 | 2,800 |
| 11/02/2011 | \$ / R On 19 September 2011 | 8.00 | P | Foreign Exchange Future | 0.66100 | 0.67700 | 0 |
| 11/02/2011 | \$ / R On 19 September 2011 | 7.80 | P | Foreign Exchange Future | 0.51200 | 0.52600 | 0 |
| 11/02/2011 | \$ / R On 19 September 2011 | 8.10 | P | Foreign Exchange Future | 0.74000 | 0.75700 | 0 |
| 11/02/2011 | \$ / R On 19 September 2011 | 8.05 | P | Foreign Exchange Future | 0.70000 | 0.71600 | 0 |
| 11/02/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.64880 | 7.62470 | 257 |
| 11/02/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.56900 | 0.55400 | 0 |
| 11/02/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.59800 | 0.58300 | 0 |
| 11/02/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.54100 | 0.52700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/02/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.29200 | 0.30200 | 0 |
| 11/02/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.24900 | 0.25800 | 0 |
| 11/02/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.27000 | 0.27900 | 0 |
| 11/02/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.63120 | 9.60850 | 0 |
| 11/02/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.68900 | 1.70800 | 0 |
| 11/02/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.67000 | 1.69000 | 0 |
| 11/02/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.70700 | 1.72600 | 0 |
| 11/02/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.22600 | 1.26800 | 0 |
| 11/02/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.28900 | 1.33200 | 0 |
| 11/02/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.25800 | 1.30000 | 0 |
| 11/02/2011 | \$ / R MAXI On 14 March 2011 | | | Foreign Exchange Future | 7.33570 | 7.31390 | 125 |
| 11/02/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.36056 | 0.34145 | 0 |
| 11/02/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.31789 | 0.29929 | 0 |
| 11/02/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | C | Foreign Exchange Future | 0.40474 | 0.38520 | 0 |
| 11/02/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | P | Foreign Exchange Future | 0.01904 | 0.02130 | 0 |
| 11/02/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.03219 | 0.03539 | 0 |
| 11/02/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.02486 | 0.02755 | 0 |
| 11/02/2011 | \$ / R MAXI On 13 June 2011 | | | Foreign Exchange Future | 7.43550 | 7.41300 | 40 |
| 11/02/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.48030 | 0.46331 | 0 |
| 11/02/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.44493 | 0.42836 | 0 |
| 11/02/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | C | Foreign Exchange Future | 0.51711 | 0.49971 | 0 |
| 11/02/2011 | \$ / R MAXI On 13 June 2011 | 7.35 | C | Foreign Exchange Future | 0.29132 | 0.27698 | 0 |
| 11/02/2011 | \$ / R MAXI On 13 June 2011 | 7.35 | P | Foreign Exchange Future | 0.20582 | 0.21398 | 60 |
| 11/02/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | P | Foreign Exchange Future | 0.08161 | 0.08671 | 0 |
| 11/02/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.10943 | 0.11536 | 0 |
| 11/02/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.09480 | 0.10031 | 0 |
| 11/02/2011 | £ / R On 14 March 2011 | | | Foreign Exchange Future | 11.72970 | 11.73080 | 31,191 |
| 11/02/2011 | £ / R On 14 March 2011 | 11.80 | C | Foreign Exchange Future | 0.15800 | 0.16100 | 0 |
| 11/02/2011 | £ / R On 14 March 2011 | 11.85 | C | Foreign Exchange Future | 0.14000 | 0.14200 | 0 |
| 11/02/2011 | £ / R On 14 March 2011 | 11.75 | C | Foreign Exchange Future | 0.17900 | 0.18100 | 0 |
| 11/02/2011 | £ / R On 14 March 2011 | 11.45 | C | Foreign Exchange Future | 0.36400 | 0.36800 | 870 |
| 11/02/2011 | £ / R On 14 March 2011 | 12.55 | C | Foreign Exchange Future | 0.02200 | 0.02200 | 870 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/02/2011 | £ / R On 14 March 2011 | 12.00 | C | Foreign Exchange Future | 0.09500 | 0.09700 | 150 |
| 11/02/2011 | £ / R On 14 March 2011 | 12.00 | P | Foreign Exchange Future | 0.36500 | 0.36600 | 0 |
| 11/02/2011 | £ / R On 14 March 2011 | 12.55 | P | Foreign Exchange Future | 0.84200 | 0.84100 | 0 |
| 11/02/2011 | £ / R On 14 March 2011 | 11.75 | P | Foreign Exchange Future | 0.19900 | 0.20000 | 0 |
| 11/02/2011 | £ / R On 14 March 2011 | 11.45 | P | Foreign Exchange Future | 0.08400 | 0.08700 | 0 |
| 11/02/2011 | £ / R On 14 March 2011 | 11.85 | P | Foreign Exchange Future | 0.26000 | 0.26100 | 0 |
| 11/02/2011 | £ / R On 14 March 2011 | 11.80 | P | Foreign Exchange Future | 0.22800 | 0.23000 | 2,000 |
| 11/02/2011 | £ / R On 13 June 2011 | | | Foreign Exchange Future | 11.87510 | 11.87580 | 2,561 |
| 11/02/2011 | £ / R On 13 June 2011 | 11.85 | C | Foreign Exchange Future | 0.40000 | 0.40100 | 0 |
| 11/02/2011 | £ / R On 13 June 2011 | 11.90 | C | Foreign Exchange Future | 0.37900 | 0.37900 | 0 |
| 11/02/2011 | £ / R On 13 June 2011 | 11.80 | C | Foreign Exchange Future | 0.42500 | 0.42600 | 0 |
| 11/02/2011 | £ / R On 13 June 2011 | 10.75 | C | Foreign Exchange Future | 1.17600 | 1.17800 | 0 |
| 11/02/2011 | £ / R On 13 June 2011 | 11.45 | C | Foreign Exchange Future | 0.62800 | 0.63000 | 10 |
| 11/02/2011 | £ / R On 13 June 2011 | 11.55 | C | Foreign Exchange Future | 0.56500 | 0.56600 | 0 |
| 11/02/2011 | £ / R On 13 June 2011 | 11.95 | C | Foreign Exchange Future | 0.35900 | 0.35900 | 0 |
| 11/02/2011 | £ / R On 13 June 2011 | 11.95 | P | Foreign Exchange Future | 0.43400 | 0.43300 | 100 |
| 11/02/2011 | £ / R On 13 June 2011 | 11.55 | P | Foreign Exchange Future | 0.24000 | 0.24000 | 100 |
| 11/02/2011 | £ / R On 13 June 2011 | 10.75 | P | Foreign Exchange Future | 0.05100 | 0.05200 | 10 |
| 11/02/2011 | £ / R On 13 June 2011 | 11.45 | P | Foreign Exchange Future | 0.20300 | 0.20400 | 0 |
| 11/02/2011 | £ / R On 13 June 2011 | 11.80 | P | Foreign Exchange Future | 0.35000 | 0.35000 | 0 |
| 11/02/2011 | £ / R On 13 June 2011 | 11.90 | P | Foreign Exchange Future | 0.40400 | 0.40300 | 0 |
| 11/02/2011 | £ / R On 13 June 2011 | 11.85 | P | Foreign Exchange Future | 0.37500 | 0.37500 | 0 |
| 11/02/2011 | £ / R On 19 September 2011 | | | Foreign Exchange Future | 12.02690 | 12.02620 | 2,457 |
| 11/02/2011 | £ / R On 19 September 2011 | 11.50 | C | Foreign Exchange Future | 0.82600 | 0.82600 | 0 |
| 11/02/2011 | £ / R On 19 September 2011 | 11.55 | C | Foreign Exchange Future | 0.79500 | 0.79500 | 0 |
| 11/02/2011 | £ / R On 19 September 2011 | 11.45 | C | Foreign Exchange Future | 0.85700 | 0.85700 | 0 |
| 11/02/2011 | £ / R On 19 September 2011 | 12.10 | C | Foreign Exchange Future | 0.51200 | 0.51200 | 0 |
| 11/02/2011 | £ / R On 19 September 2011 | 11.65 | C | Foreign Exchange Future | 0.73600 | 0.73600 | 0 |
| 11/02/2011 | £ / R On 19 September 2011 | 11.65 | P | Foreign Exchange Future | 0.35900 | 0.36000 | 100 |
| 11/02/2011 | £ / R On 19 September 2011 | 12.10 | P | Foreign Exchange Future | 0.58500 | 0.58600 | 200 |
| 11/02/2011 | £ / R On 19 September 2011 | 11.45 | P | Foreign Exchange Future | 0.28000 | 0.28100 | 0 |
| 11/02/2011 | £ / R On 19 September 2011 | 11.55 | P | Foreign Exchange Future | 0.31800 | 0.31900 | 0 |
| 11/02/2011 | £ / R On 19 September 2011 | 11.50 | P | Foreign Exchange Future | 0.29900 | 0.30000 | 0 |
| 11/02/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.16930 | 12.16640 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/02/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.92100 | 0.91900 | 0 |
| 11/02/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.89200 | 0.89000 | 0 |
| 11/02/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.95000 | 0.94800 | 0 |
| 11/02/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.64300 | 0.00000 | 0 |
| 11/02/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.67400 | 0.00000 | 150 |
| 11/02/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.38100 | 0.38200 | 0 |
| 11/02/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.42300 | 0.42400 | 0 |
| 11/02/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.40200 | 0.40300 | 0 |
| 11/02/2011 | ¥ / R On 14 March 2011 | | | Foreign Exchange Future | 0.08800 | 0.08800 | 438 |
| 11/02/2011 | ¥ / R On 14 March 2011 | 0.09 | C | Foreign Exchange Future | 0.00229 | 0.00231 | 0 |
| 11/02/2011 | ¥ / R On 14 March 2011 | 0.10 | C | Foreign Exchange Future | 0.00013 | 0.00014 | 0 |
| 11/02/2011 | ¥ / R On 14 March 2011 | 0.08 | C | Foreign Exchange Future | 0.01101 | 0.01101 | 0 |
| 11/02/2011 | ¥ / R On 14 March 2011 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 11/02/2011 | ¥ / R On 14 March 2011 | 0.10 | P | Foreign Exchange Future | 0.00913 | 0.00914 | 0 |
| 11/02/2011 | ¥ / R On 14 March 2011 | 0.09 | P | Foreign Exchange Future | 0.00129 | 0.00131 | 0 |
| 11/02/2011 | ¥ / R On 13 June 2011 | | | Foreign Exchange Future | 0.08920 | 0.08930 | 573 |
| 11/02/2011 | ¥ / R On 13 June 2011 | 0.09 | C | Foreign Exchange Future | 0.00579 | 0.00586 | 0 |
| 11/02/2011 | ¥ / R On 13 June 2011 | 0.08 | C | Foreign Exchange Future | 0.01432 | 0.01442 | 0 |
| 11/02/2011 | ¥ / R On 13 June 2011 | 0.10 | C | Foreign Exchange Future | 0.00181 | 0.00185 | 0 |
| 11/02/2011 | ¥ / R On 13 June 2011 | 0.10 | P | Foreign Exchange Future | 0.00761 | 0.00755 | 0 |
| 11/02/2011 | ¥ / R On 13 June 2011 | 0.08 | P | Foreign Exchange Future | 0.00012 | 0.00012 | 0 |
| 11/02/2011 | ¥ / R On 13 June 2011 | 0.09 | P | Foreign Exchange Future | 0.00159 | 0.00156 | 0 |
| 11/02/2011 | € / R On 14 March 2011 | | | Foreign Exchange Future | 9.92370 | 9.94200 | 16,940 |
| 11/02/2011 | € / R On 14 March 2011 | 9.80 | C | Foreign Exchange Future | 0.22200 | 0.23700 | 0 |
| 11/02/2011 | € / R On 14 March 2011 | 9.85 | C | Foreign Exchange Future | 0.19000 | 0.20500 | 0 |
| 11/02/2011 | € / R On 14 March 2011 | 9.75 | C | Foreign Exchange Future | 0.25600 | 0.27200 | 0 |
| 11/02/2011 | € / R On 14 March 2011 | 9.50 | C | Foreign Exchange Future | 0.45500 | 0.47200 | 10,429 |
| 11/02/2011 | € / R On 14 March 2011 | 10.40 | C | Foreign Exchange Future | 0.03300 | 0.03500 | 14,937 |
| 11/02/2011 | € / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.02300 | 0.02500 | 4,508 |
| 11/02/2011 | € / R On 14 March 2011 | 10.10 | C | Foreign Exchange Future | 0.08700 | 0.09300 | 100 |
| 11/02/2011 | € / R On 14 March 2011 | 9.60 | C | Foreign Exchange Future | 0.37000 | 0.38700 | 500 |
| 11/02/2011 | € / R On 14 March 2011 | 10.00 | C | Foreign Exchange Future | 0.11900 | 0.12700 | 500 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/02/2011 | € / R On 14 March 2011 | 9.60 | P | Foreign Exchange Future | 0.04600 | 0.04500 | 3,000 |
| 11/02/2011 | € / R On 14 March 2011 | 10.00 | P | Foreign Exchange Future | 0.19500 | 0.18500 | 0 |
| 11/02/2011 | € / R On 14 March 2011 | 10.10 | P | Foreign Exchange Future | 0.26300 | 0.25100 | 0 |
| 11/02/2011 | € / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 0.59900 | 0.58300 | 0 |
| 11/02/2011 | € / R On 14 March 2011 | 10.40 | P | Foreign Exchange Future | 0.50900 | 0.49300 | 0 |
| 11/02/2011 | € / R On 14 March 2011 | 9.75 | P | Foreign Exchange Future | 0.08200 | 0.08000 | 0 |
| 11/02/2011 | € / R On 14 March 2011 | 9.50 | P | Foreign Exchange Future | 0.03100 | 0.03000 | 0 |
| 11/02/2011 | € / R On 14 March 2011 | 9.85 | P | Foreign Exchange Future | 0.11600 | 0.11300 | 0 |
| 11/02/2011 | € / R On 14 March 2011 | 9.80 | P | Foreign Exchange Future | 0.09800 | 0.09500 | 0 |
| 11/02/2011 | € / R On 13 June 2011 | | | Foreign Exchange Future | 10.04620 | 10.06360 | 8,073 |
| 11/02/2011 | € / R On 13 June 2011 | 9.80 | C | Foreign Exchange Future | 0.44800 | 0.45800 | 0 |
| 11/02/2011 | € / R On 13 June 2011 | 9.85 | C | Foreign Exchange Future | 0.41800 | 0.42800 | 0 |
| 11/02/2011 | € / R On 13 June 2011 | 9.75 | C | Foreign Exchange Future | 0.47900 | 0.49000 | 0 |
| 11/02/2011 | € / R On 13 June 2011 | 9.75 | P | Foreign Exchange Future | 0.18300 | 0.17600 | 0 |
| 11/02/2011 | € / R On 13 June 2011 | 9.85 | P | Foreign Exchange Future | 0.22200 | 0.21400 | 0 |
| 11/02/2011 | € / R On 13 June 2011 | 9.80 | P | Foreign Exchange Future | 0.20200 | 0.19400 | 0 |
| 11/02/2011 | € / R On 19 September 2011 | | | Foreign Exchange Future | 10.17520 | 10.19170 | 2,460 |
| 11/02/2011 | € / R On 19 September 2011 | 9.65 | C | Foreign Exchange Future | 0.72700 | 0.73900 | 0 |
| 11/02/2011 | € / R On 19 September 2011 | 9.60 | C | Foreign Exchange Future | 0.76100 | 0.77400 | 0 |
| 11/02/2011 | € / R On 19 September 2011 | 9.70 | C | Foreign Exchange Future | 0.69400 | 0.70600 | 0 |
| 11/02/2011 | € / R On 19 September 2011 | 9.70 | P | Foreign Exchange Future | 0.21900 | 0.21400 | 0 |
| 11/02/2011 | € / R On 19 September 2011 | 9.60 | P | Foreign Exchange Future | 0.18600 | 0.18200 | 0 |
| 11/02/2011 | € / R On 19 September 2011 | 9.65 | P | Foreign Exchange Future | 0.20200 | 0.19700 | 0 |
| 11/02/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 10.29770 | 10.31330 | 0 |
| 11/02/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 0.78100 | 0.79500 | 0 |
| 11/02/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 0.75100 | 0.76400 | 0 |
| 11/02/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 0.81200 | 0.82600 | 0 |
| 11/02/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.26400 | 0.26300 | 0 |
| 11/02/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.30300 | 0.30100 | 0 |
| 11/02/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.28300 | 0.28200 | 0 |
| 11/02/2011 | AU\$ / R On 14 March 2011 | | | Foreign Exchange Future | 7.31800 | 7.31440 | 8,487 |
| 11/02/2011 | AU\$ / R On 14 March 2011 | 6.70 | C | Foreign Exchange Future | 0.62200 | 0.61900 | 0 |
| 11/02/2011 | AU\$ / R On 14 March 2011 | 6.75 | C | Foreign Exchange Future | 0.57300 | 0.57000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/02/2011 | AU\$ / R On 14 March 2011 | 6.65 | C | Foreign Exchange Future | 0.67200 | 0.66800 | 0 |
| 11/02/2011 | AU\$ / R On 14 March 2011 | 6.65 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 11/02/2011 | AU\$ / R On 14 March 2011 | 6.75 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 11/02/2011 | AU\$ / R On 14 March 2011 | 6.70 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 11/02/2011 | AU\$ / R On 13 June 2011 | | | Foreign Exchange Future | 7.32710 | 7.32250 | 10,555 |
| 11/02/2011 | AU\$ / R On 13 June 2011 | 6.65 | C | Foreign Exchange Future | 0.71200 | 0.70800 | 0 |
| 11/02/2011 | AU\$ / R On 13 June 2011 | 6.60 | C | Foreign Exchange Future | 0.75800 | 0.75400 | 0 |
| 11/02/2011 | AU\$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.66600 | 0.66200 | 0 |
| 11/02/2011 | AU\$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.03900 | 0.04000 | 0 |
| 11/02/2011 | AU\$ / R On 13 June 2011 | 6.60 | P | Foreign Exchange Future | 0.03100 | 0.03200 | 0 |
| 11/02/2011 | AU\$ / R On 13 June 2011 | 6.65 | P | Foreign Exchange Future | 0.03500 | 0.03600 | 0 |
| 11/02/2011 | AU\$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.34190 | 7.33640 | 5,842 |
| 11/02/2011 | AU\$ / R On 19 September 2011 | 6.65 | C | Foreign Exchange Future | 0.75900 | 0.75500 | 0 |
| 11/02/2011 | AU\$ / R On 19 September 2011 | 6.70 | C | Foreign Exchange Future | 0.71600 | 0.71200 | 0 |
| 11/02/2011 | AU\$ / R On 19 September 2011 | 6.60 | C | Foreign Exchange Future | 0.80300 | 0.79900 | 0 |
| 11/02/2011 | AU\$ / R On 19 September 2011 | 6.60 | P | Foreign Exchange Future | 0.06100 | 0.06300 | 0 |
| 11/02/2011 | AU\$ / R On 19 September 2011 | 6.70 | P | Foreign Exchange Future | 0.07400 | 0.07600 | 0 |
| 11/02/2011 | AU\$ / R On 19 September 2011 | 6.65 | P | Foreign Exchange Future | 0.06700 | 0.06900 | 0 |
| 11/02/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 8.19270 | 8.15010 | 0 |
| 11/02/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 1.30300 | 1.27700 | 0 |
| 11/02/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 1.27500 | 1.24900 | 0 |
| 11/02/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.33300 | 1.30600 | 0 |
| 11/02/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.39000 | 0.40600 | 0 |
| 11/02/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.43200 | 0.44900 | 0 |
| 11/02/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.41000 | 0.42700 | 0 |
| 11/02/2011 | CAD/ R On 14 March 2011 | | | Foreign Exchange Future | 7.39110 | 7.33800 | 1,791 |
| 11/02/2011 | CAD/ R On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.35700 | 0.31100 | 0 |
| 11/02/2011 | CAD/ R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.31300 | 0.26800 | 0 |
| 11/02/2011 | CAD/ R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.40300 | 0.35600 | 0 |
| 11/02/2011 | CAD/ R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.01200 | 0.01800 | 0 |
| 11/02/2011 | CAD/ R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.02200 | 0.03000 | 0 |
| 11/02/2011 | CAD/ R On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.01600 | 0.02300 | 0 |
| 11/02/2011 | CAD/ R On 13 June 2011 | | | Foreign Exchange Future | 7.47510 | 7.42020 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 11/02/2011 | CAD/ R On 13 June 2011 | 6.90 | C | Foreign Exchange Future | 0.60900 | 0.56100 | 0 |
| 11/02/2011 | CAD/ R On 13 June 2011 | 6.95 | C | Foreign Exchange Future | 0.56500 | 0.51900 | 0 |
| 11/02/2011 | CAD/ R On 13 June 2011 | 6.85 | C | Foreign Exchange Future | 0.65300 | 0.60500 | 0 |
| 11/02/2011 | CAD/ R On 13 June 2011 | 6.85 | P | Foreign Exchange Future | 0.02800 | 0.03500 | 0 |
| 11/02/2011 | CAD/ R On 13 June 2011 | 6.95 | P | Foreign Exchange Future | 0.04000 | 0.04900 | 0 |
| 11/02/2011 | CAD/ R On 13 June 2011 | 6.90 | P | Foreign Exchange Future | 0.03400 | 0.04100 | 0 |
| 11/02/2011 | CHF / R On 14 March 2011 | | | Foreign Exchange Future | 7.54400 | 7.57490 | 0 |
| 11/02/2011 | CHF / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.33000 | 0.35600 | 0 |
| 11/02/2011 | CHF / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.37200 | 0.40000 | 0 |
| 11/02/2011 | CHF / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.28900 | 0.31400 | 0 |
| 11/02/2011 | CHF / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.04500 | 0.03900 | 0 |
| 11/02/2011 | CHF / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.02800 | 0.02500 | 0 |
| 11/02/2011 | CHF / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.03600 | 0.03100 | 0 |
| 11/02/2011 | CHF / R On 13 June 2011 | | | Foreign Exchange Future | 7.65340 | 7.68460 | 0 |
| 11/02/2011 | CHF / R On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.61700 | 0.64200 | 0 |
| 11/02/2011 | CHF / R On 13 June 2011 | 7.15 | C | Foreign Exchange Future | 0.57700 | 0.60200 | 0 |
| 11/02/2011 | CHF / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.65700 | 0.68300 | 0 |
| 11/02/2011 | CHF / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.05400 | 0.04800 | 0 |
| 11/02/2011 | CHF / R On 13 June 2011 | 7.15 | P | Foreign Exchange Future | 0.07400 | 0.06700 | 0 |
| 11/02/2011 | CHF / R On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.06400 | 0.05700 | 0 |
| 11/02/2011 | RAIN On 14 March 2011 | | | Foreign Exchange Future | 14,426.00000 | 14,423.35000 | 0 |
| 11/02/2011 | RAIN On 14 March 2011 | 13600.00 | C | Foreign Exchange Future | 826.00000 | 823.40000 | 0 |
| 11/02/2011 | RAIN On 14 March 2011 | 13600.01 | C | Foreign Exchange Future | 826.00000 | 823.30000 | 0 |
| 11/02/2011 | RAIN On 14 March 2011 | 13599.99 | C | Foreign Exchange Future | 826.00000 | 823.40000 | 0 |
| 11/02/2011 | RAIN On 14 March 2011 | 13599.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 11/02/2011 | RAIN On 14 March 2011 | 13600.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 11/02/2011 | RAIN On 14 March 2011 | 13600.00 | P | Foreign Exchange Future | 0.00000 | 0.10000 | 0 |
| 11/02/2011 | RAIN On 13 June 2011 | | | Foreign Exchange Future | 14,615.98000 | 14,614.84000 | 0 |
| 11/02/2011 | RAIN On 13 June 2011 | 13500.00 | C | Foreign Exchange Future | 1,116.00000 | 1,114.80000 | 0 |
| 11/02/2011 | RAIN On 13 June 2011 | 13500.01 | C | Foreign Exchange Future | 1,116.00000 | 1,114.80000 | 0 |
| 11/02/2011 | RAIN On 13 June 2011 | 13499.99 | C | Foreign Exchange Future | 1,116.00000 | 1,114.90000 | 0 |
| 11/02/2011 | RAIN On 13 June 2011 | 13499.99 | P | Foreign Exchange Future | 0.00000 | 0.10000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|----------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/02/2011 | RAIN On 13 June 2011 | 13500.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 11/02/2011 | RAIN On 13 June 2011 | 13500.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 11/02/2011 | YUAN/R On 14 March 2011 | | | Foreign Exchange Future | 1.11270 | 1.11030 | 0 |
| 11/02/2011 | YUAN/R On 14 March 2011 | 1.05 | C | Foreign Exchange Future | 0.06420 | 0.06210 | 0 |
| 11/02/2011 | YUAN/R On 14 March 2011 | 1.00 | C | Foreign Exchange Future | 0.11310 | 0.11080 | 0 |
| 11/02/2011 | YUAN/R On 14 March 2011 | 1.10 | C | Foreign Exchange Future | 0.02510 | 0.02390 | 0 |
| 11/02/2011 | YUAN/R On 14 March 2011 | 1.10 | P | Foreign Exchange Future | 0.01240 | 0.01360 | 0 |
| 11/02/2011 | YUAN/R On 14 March 2011 | 1.00 | P | Foreign Exchange Future | 0.00040 | 0.00050 | 0 |
| 11/02/2011 | YUAN/R On 14 March 2011 | 1.05 | P | Foreign Exchange Future | 0.00150 | 0.00180 | 0 |
| 11/02/2011 | YUAN/R On 13 June 2011 | | | Foreign Exchange Future | 1.12870 | 1.12640 | 0 |
| 11/02/2011 | YUAN/R On 13 June 2011 | 1.05 | C | Foreign Exchange Future | 0.08680 | 0.08490 | 0 |
| 11/02/2011 | YUAN/R On 13 June 2011 | 1.00 | C | Foreign Exchange Future | 0.13110 | 0.12900 | 0 |
| 11/02/2011 | YUAN/R On 13 June 2011 | 1.10 | C | Foreign Exchange Future | 0.05150 | 0.05010 | 0 |
| 11/02/2011 | YUAN/R On 13 June 2011 | 1.10 | P | Foreign Exchange Future | 0.02280 | 0.02370 | 0 |
| 11/02/2011 | YUAN/R On 13 June 2011 | 1.00 | P | Foreign Exchange Future | 0.00240 | 0.00260 | 0 |
| 11/02/2011 | YUAN/R On 13 June 2011 | 1.05 | P | Foreign Exchange Future | 0.00810 | 0.00850 | 0 |
| 14/02/2011 | \$ / R On 14 March 2011 | | | Foreign Exchange Future | 7.32410 | 7.33570 | 230,850 |
| 14/02/2011 | \$ / R On 14 March 2011 | 8.00 | C | Foreign Exchange Future | 0.00600 | 0.00700 | 29,607 |
| 14/02/2011 | \$ / R On 14 March 2011 | 8.05 | C | Foreign Exchange Future | 0.00400 | 0.00600 | 340 |
| 14/02/2011 | \$ / R On 14 March 2011 | 7.95 | C | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 14/02/2011 | \$ / R On 14 March 2011 | 8.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 30,000 |
| 14/02/2011 | \$ / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 30,000 |
| 14/02/2011 | \$ / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.12100 | 0.13800 | 29,607 |
| 14/02/2011 | \$ / R On 14 March 2011 | 7.35 | C | Foreign Exchange Future | 0.09900 | 0.11000 | 150 |
| 14/02/2011 | \$ / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.18600 | 0.20200 | 0 |
| 14/02/2011 | \$ / R On 14 March 2011 | 6.85 | C | Foreign Exchange Future | 0.48400 | 0.49700 | 8,500 |
| 14/02/2011 | \$ / R On 14 March 2011 | 8.40 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 3,000 |
| 14/02/2011 | \$ / R On 14 March 2011 | 7.50 | C | Foreign Exchange Future | 0.05200 | 0.06000 | 12,000 |
| 14/02/2011 | \$ / R On 14 March 2011 | 7.55 | C | Foreign Exchange Future | 0.04200 | 0.04900 | 871 |
| 14/02/2011 | \$ / R On 14 March 2011 | 7.60 | C | Foreign Exchange Future | 0.03400 | 0.04000 | 3,071 |
| 14/02/2011 | \$ / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.15200 | 0.16800 | 9,600 |
| 14/02/2011 | \$ / R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.26200 | 0.27700 | 3,280 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/02/2011 | \$ / R On 14 March 2011 | 7.40 | C | Foreign Exchange Future | 0.08100 | 0.09100 | 0 |
| 14/02/2011 | \$ / R On 14 March 2011 | 7.15 | C | Foreign Exchange Future | 0.22300 | 0.23800 | 600 |
| 14/02/2011 | \$ / R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.34600 | 0.36100 | 1,600 |
| 14/02/2011 | \$ / R On 14 March 2011 | 7.35 | P | Foreign Exchange Future | 0.12500 | 0.12400 | 0 |
| 14/02/2011 | \$ / R On 14 March 2011 | 7.15 | P | Foreign Exchange Future | 0.04900 | 0.05200 | 0 |
| 14/02/2011 | \$ / R On 14 March 2011 | 7.40 | P | Foreign Exchange Future | 0.15700 | 0.15500 | 0 |
| 14/02/2011 | \$ / R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.03800 | 0.04100 | 3,000 |
| 14/02/2011 | \$ / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.07800 | 0.08200 | 3,000 |
| 14/02/2011 | \$ / R On 14 March 2011 | 7.60 | P | Foreign Exchange Future | 0.31000 | 0.30400 | 0 |
| 14/02/2011 | \$ / R On 14 March 2011 | 7.55 | P | Foreign Exchange Future | 0.26800 | 0.26300 | 0 |
| 14/02/2011 | \$ / R On 14 March 2011 | 7.50 | P | Foreign Exchange Future | 0.22800 | 0.22400 | 0 |
| 14/02/2011 | \$ / R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.02200 | 0.02500 | 0 |
| 14/02/2011 | \$ / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.06200 | 0.06600 | 2,571 |
| 14/02/2011 | \$ / R On 14 March 2011 | 6.85 | P | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 14/02/2011 | \$ / R On 14 March 2011 | 8.40 | P | Foreign Exchange Future | 1.07700 | 1.06500 | 0 |
| 14/02/2011 | \$ / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.09700 | 0.10200 | 2,000 |
| 14/02/2011 | \$ / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 3.17600 | 3.16400 | 0 |
| 14/02/2011 | \$ / R On 14 March 2011 | 7.95 | P | Foreign Exchange Future | 0.63300 | 0.62300 | 0 |
| 14/02/2011 | \$ / R On 14 March 2011 | 8.50 | P | Foreign Exchange Future | 1.17700 | 1.16500 | 0 |
| 14/02/2011 | \$ / R On 14 March 2011 | 8.05 | P | Foreign Exchange Future | 0.73000 | 0.72000 | 0 |
| 14/02/2011 | \$ / R On 14 March 2011 | 8.00 | P | Foreign Exchange Future | 0.68200 | 0.67100 | 0 |
| 14/02/2011 | \$ / R On 13 June 2011 | | | Foreign Exchange Future | 7.42360 | 7.43550 | 47,605 |
| 14/02/2011 | \$ / R On 13 June 2011 | 7.45 | C | Foreign Exchange Future | 0.23400 | 0.24100 | 0 |
| 14/02/2011 | \$ / R On 13 June 2011 | 7.50 | C | Foreign Exchange Future | 0.21500 | 0.22200 | 800 |
| 14/02/2011 | \$ / R On 13 June 2011 | 7.40 | C | Foreign Exchange Future | 0.25400 | 0.26500 | 0 |
| 14/02/2011 | \$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.75500 | 0.76400 | 0 |
| 14/02/2011 | \$ / R On 13 June 2011 | 7.25 | C | Foreign Exchange Future | 0.33700 | 0.34800 | 500 |
| 14/02/2011 | \$ / R On 13 June 2011 | 7.30 | C | Foreign Exchange Future | 0.30800 | 0.31900 | 0 |
| 14/02/2011 | \$ / R On 13 June 2011 | 7.20 | C | Foreign Exchange Future | 0.36800 | 0.37900 | 300 |
| 14/02/2011 | \$ / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.47100 | 0.48000 | 500 |
| 14/02/2011 | \$ / R On 13 June 2011 | 8.00 | C | Foreign Exchange Future | 0.09700 | 0.10000 | 500 |
| 14/02/2011 | \$ / R On 13 June 2011 | 7.80 | C | Foreign Exchange Future | 0.13200 | 0.13700 | 1,000 |
| 14/02/2011 | \$ / R On 13 June 2011 | 7.25 | P | Foreign Exchange Future | 0.16300 | 0.16300 | 0 |
| 14/02/2011 | \$ / R On 13 June 2011 | 7.80 | P | Foreign Exchange Future | 0.50800 | 0.50200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/02/2011 | \$ / R On 13 June 2011 | 8.00 | P | Foreign Exchange Future | 0.67300 | 0.66500 | 0 |
| 14/02/2011 | \$ / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.09700 | 0.09500 | 0 |
| 14/02/2011 | \$ / R On 13 June 2011 | 7.30 | P | Foreign Exchange Future | 0.18400 | 0.18400 | 200 |
| 14/02/2011 | \$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.03100 | 0.02900 | 300 |
| 14/02/2011 | \$ / R On 13 June 2011 | 7.20 | P | Foreign Exchange Future | 0.14400 | 0.14400 | 0 |
| 14/02/2011 | \$ / R On 13 June 2011 | 7.40 | P | Foreign Exchange Future | 0.23000 | 0.23000 | 1,000 |
| 14/02/2011 | \$ / R On 13 June 2011 | 7.50 | P | Foreign Exchange Future | 0.29100 | 0.28700 | 0 |
| 14/02/2011 | \$ / R On 13 June 2011 | 7.45 | P | Foreign Exchange Future | 0.26000 | 0.25600 | 0 |
| 14/02/2011 | \$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.53170 | 7.54410 | 11,977 |
| 14/02/2011 | \$ / R On 19 September 2011 | 8.05 | C | Foreign Exchange Future | 0.19100 | 0.19400 | 0 |
| 14/02/2011 | \$ / R On 19 September 2011 | 8.10 | C | Foreign Exchange Future | 0.18100 | 0.18400 | 0 |
| 14/02/2011 | \$ / R On 19 September 2011 | 8.00 | C | Foreign Exchange Future | 0.20100 | 0.20500 | 0 |
| 14/02/2011 | \$ / R On 19 September 2011 | 7.80 | C | Foreign Exchange Future | 0.25100 | 0.25600 | 2,800 |
| 14/02/2011 | \$ / R On 19 September 2011 | 7.40 | C | Foreign Exchange Future | 0.40800 | 0.41500 | 0 |
| 14/02/2011 | \$ / R On 19 September 2011 | 7.40 | P | Foreign Exchange Future | 0.27600 | 0.27100 | 2,800 |
| 14/02/2011 | \$ / R On 19 September 2011 | 8.00 | P | Foreign Exchange Future | 0.66900 | 0.66100 | 0 |
| 14/02/2011 | \$ / R On 19 September 2011 | 7.80 | P | Foreign Exchange Future | 0.51900 | 0.51200 | 0 |
| 14/02/2011 | \$ / R On 19 September 2011 | 8.10 | P | Foreign Exchange Future | 0.74900 | 0.74000 | 0 |
| 14/02/2011 | \$ / R On 19 September 2011 | 8.05 | P | Foreign Exchange Future | 0.70900 | 0.70000 | 0 |
| 14/02/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.63580 | 7.64880 | 257 |
| 14/02/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.56300 | 0.56900 | 0 |
| 14/02/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.53600 | 0.54100 | 0 |
| 14/02/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.59200 | 0.59800 | 0 |
| 14/02/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.25600 | 0.24900 | 0 |
| 14/02/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.30000 | 0.29200 | 0 |
| 14/02/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.27700 | 0.27000 | 0 |
| 14/02/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.62090 | 9.63120 | 0 |
| 14/02/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.74000 | 1.68900 | 0 |
| 14/02/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.75900 | 1.70700 | 0 |
| 14/02/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.72100 | 1.67000 | 0 |
| 14/02/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.35000 | 1.28900 | 0 |
| 14/02/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.28800 | 1.22600 | 0 |
| 14/02/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.31900 | 1.25800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/02/2011 | \$ / R MAXI On 14 March 2011 | | | Foreign Exchange Future | 7.32410 | 7.33570 | 125 |
| 14/02/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.34642 | 0.36056 | 0 |
| 14/02/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.30323 | 0.31789 | 0 |
| 14/02/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | C | Foreign Exchange Future | 0.39109 | 0.40474 | 0 |
| 14/02/2011 | \$ / R MAXI On 14 March 2011 | 6.95 | P | Foreign Exchange Future | 0.01699 | 0.01904 | 0 |
| 14/02/2011 | \$ / R MAXI On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.02913 | 0.03219 | 0 |
| 14/02/2011 | \$ / R MAXI On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.02232 | 0.02486 | 0 |
| 14/02/2011 | \$ / R MAXI On 13 June 2011 | | | Foreign Exchange Future | 7.42360 | 7.43550 | 40 |
| 14/02/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.47069 | 0.48030 | 0 |
| 14/02/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.43509 | 0.44493 | 0 |
| 14/02/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | C | Foreign Exchange Future | 0.50769 | 0.51711 | 0 |
| 14/02/2011 | \$ / R MAXI On 13 June 2011 | 7.35 | C | Foreign Exchange Future | 0.28007 | 0.29132 | 0 |
| 14/02/2011 | \$ / R MAXI On 13 June 2011 | 7.35 | P | Foreign Exchange Future | 0.20647 | 0.20582 | 60 |
| 14/02/2011 | \$ / R MAXI On 13 June 2011 | 7.00 | P | Foreign Exchange Future | 0.08409 | 0.08161 | 0 |
| 14/02/2011 | \$ / R MAXI On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.11149 | 0.10943 | 0 |
| 14/02/2011 | \$ / R MAXI On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.09709 | 0.09480 | 0 |
| 14/02/2011 | £ / R On 14 March 2011 | | | Foreign Exchange Future | 11.74010 | 11.72970 | 31,191 |
| 14/02/2011 | £ / R On 14 March 2011 | 11.80 | C | Foreign Exchange Future | 0.15700 | 0.15800 | 0 |
| 14/02/2011 | £ / R On 14 March 2011 | 11.85 | C | Foreign Exchange Future | 0.13800 | 0.14000 | 0 |
| 14/02/2011 | £ / R On 14 March 2011 | 11.75 | C | Foreign Exchange Future | 0.17800 | 0.17900 | 0 |
| 14/02/2011 | £ / R On 14 March 2011 | 11.45 | C | Foreign Exchange Future | 0.36800 | 0.36400 | 870 |
| 14/02/2011 | £ / R On 14 March 2011 | 12.55 | C | Foreign Exchange Future | 0.02000 | 0.02200 | 870 |
| 14/02/2011 | £ / R On 14 March 2011 | 12.00 | C | Foreign Exchange Future | 0.09300 | 0.09500 | 150 |
| 14/02/2011 | £ / R On 14 March 2011 | 12.00 | P | Foreign Exchange Future | 0.35300 | 0.36500 | 0 |
| 14/02/2011 | £ / R On 14 March 2011 | 12.55 | P | Foreign Exchange Future | 0.83000 | 0.84200 | 0 |
| 14/02/2011 | £ / R On 14 March 2011 | 11.75 | P | Foreign Exchange Future | 0.18800 | 0.19900 | 0 |
| 14/02/2011 | £ / R On 14 March 2011 | 11.45 | P | Foreign Exchange Future | 0.07800 | 0.08400 | 0 |
| 14/02/2011 | £ / R On 14 March 2011 | 11.85 | P | Foreign Exchange Future | 0.24800 | 0.26000 | 0 |
| 14/02/2011 | £ / R On 14 March 2011 | 11.80 | P | Foreign Exchange Future | 0.21700 | 0.22800 | 2,000 |
| 14/02/2011 | £ / R On 13 June 2011 | | | Foreign Exchange Future | 11.88480 | 11.87510 | 2,561 |
| 14/02/2011 | £ / R On 13 June 2011 | 11.85 | C | Foreign Exchange Future | 0.40300 | 0.40000 | 0 |
| 14/02/2011 | £ / R On 13 June 2011 | 11.90 | C | Foreign Exchange Future | 0.37900 | 0.37900 | 0 |
| 14/02/2011 | £ / R On 13 June 2011 | 11.80 | C | Foreign Exchange Future | 0.42800 | 0.42500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/02/2011 | £ / R On 13 June 2011 | 10.75 | C | Foreign Exchange Future | 1.18500 | 1.17600 | 0 |
| 14/02/2011 | £ / R On 13 June 2011 | 11.45 | C | Foreign Exchange Future | 0.63300 | 0.62800 | 10 |
| 14/02/2011 | £ / R On 13 June 2011 | 11.55 | C | Foreign Exchange Future | 0.56900 | 0.56500 | 0 |
| 14/02/2011 | £ / R On 13 June 2011 | 11.95 | C | Foreign Exchange Future | 0.35900 | 0.35900 | 0 |
| 14/02/2011 | £ / R On 13 June 2011 | 11.95 | P | Foreign Exchange Future | 0.42400 | 0.43400 | 100 |
| 14/02/2011 | £ / R On 13 June 2011 | 11.55 | P | Foreign Exchange Future | 0.23400 | 0.24000 | 100 |
| 14/02/2011 | £ / R On 13 June 2011 | 10.75 | P | Foreign Exchange Future | 0.05000 | 0.05100 | 10 |
| 14/02/2011 | £ / R On 13 June 2011 | 11.45 | P | Foreign Exchange Future | 0.19800 | 0.20300 | 0 |
| 14/02/2011 | £ / R On 13 June 2011 | 11.80 | P | Foreign Exchange Future | 0.34300 | 0.35000 | 0 |
| 14/02/2011 | £ / R On 13 June 2011 | 11.90 | P | Foreign Exchange Future | 0.39400 | 0.40400 | 0 |
| 14/02/2011 | £ / R On 13 June 2011 | 11.85 | P | Foreign Exchange Future | 0.36800 | 0.37500 | 0 |
| 14/02/2011 | £ / R On 19 September 2011 | | | Foreign Exchange Future | 12.03620 | 12.02690 | 2,457 |
| 14/02/2011 | £ / R On 19 September 2011 | 11.50 | C | Foreign Exchange Future | 0.82900 | 0.82600 | 0 |
| 14/02/2011 | £ / R On 19 September 2011 | 11.55 | C | Foreign Exchange Future | 0.79900 | 0.79500 | 0 |
| 14/02/2011 | £ / R On 19 September 2011 | 11.45 | C | Foreign Exchange Future | 0.86100 | 0.85700 | 0 |
| 14/02/2011 | £ / R On 19 September 2011 | 11.65 | C | Foreign Exchange Future | 0.73900 | 0.73600 | 0 |
| 14/02/2011 | £ / R On 19 September 2011 | 12.10 | C | Foreign Exchange Future | 0.51400 | 0.51200 | 0 |
| 14/02/2011 | £ / R On 19 September 2011 | 12.10 | P | Foreign Exchange Future | 0.57800 | 0.58500 | 200 |
| 14/02/2011 | £ / R On 19 September 2011 | 11.65 | P | Foreign Exchange Future | 0.35300 | 0.35900 | 100 |
| 14/02/2011 | £ / R On 19 September 2011 | 11.45 | P | Foreign Exchange Future | 0.27500 | 0.28000 | 0 |
| 14/02/2011 | £ / R On 19 September 2011 | 11.55 | P | Foreign Exchange Future | 0.31300 | 0.31800 | 0 |
| 14/02/2011 | £ / R On 19 September 2011 | 11.50 | P | Foreign Exchange Future | 0.29300 | 0.29900 | 0 |
| 14/02/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.17860 | 12.16930 | 0 |
| 14/02/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.92500 | 0.92100 | 0 |
| 14/02/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.89600 | 0.89200 | 0 |
| 14/02/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.95500 | 0.95000 | 0 |
| 14/02/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.64600 | 0.64300 | 0 |
| 14/02/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.66700 | 0.67400 | 150 |
| 14/02/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.37600 | 0.38100 | 0 |
| 14/02/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.41700 | 0.42300 | 0 |
| 14/02/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.39600 | 0.40200 | 0 |
| 14/02/2011 | ¥ / R On 14 March 2011 | | | Foreign Exchange Future | 0.08790 | 0.08800 | 548 |
| 14/02/2011 | ¥ / R On 14 March 2011 | 0.09 | C | Foreign Exchange Future | 0.00218 | 0.00229 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/02/2011 | ¥ / R On 14 March 2011 | 0.10 | C | Foreign Exchange Future | 0.00010 | 0.00013 | 0 |
| 14/02/2011 | ¥ / R On 14 March 2011 | 0.08 | C | Foreign Exchange Future | 0.01090 | 0.01101 | 0 |
| 14/02/2011 | ¥ / R On 14 March 2011 | 0.08 | P | Foreign Exchange Future | 0.00000 | 0.00001 | 0 |
| 14/02/2011 | ¥ / R On 14 March 2011 | 0.10 | P | Foreign Exchange Future | 0.00920 | 0.00913 | 0 |
| 14/02/2011 | ¥ / R On 14 March 2011 | 0.09 | P | Foreign Exchange Future | 0.00128 | 0.00129 | 0 |
| 14/02/2011 | ¥ / R On 13 June 2011 | | | Foreign Exchange Future | 0.08920 | 0.08920 | 573 |
| 14/02/2011 | ¥ / R On 13 June 2011 | 0.09 | C | Foreign Exchange Future | 0.00575 | 0.00579 | 0 |
| 14/02/2011 | ¥ / R On 13 June 2011 | 0.10 | C | Foreign Exchange Future | 0.00178 | 0.00181 | 0 |
| 14/02/2011 | ¥ / R On 13 June 2011 | 0.08 | C | Foreign Exchange Future | 0.01432 | 0.01432 | 0 |
| 14/02/2011 | ¥ / R On 13 June 2011 | 0.08 | P | Foreign Exchange Future | 0.00012 | 0.00012 | 0 |
| 14/02/2011 | ¥ / R On 13 June 2011 | 0.10 | P | Foreign Exchange Future | 0.00758 | 0.00761 | 0 |
| 14/02/2011 | ¥ / R On 13 June 2011 | 0.09 | P | Foreign Exchange Future | 0.00155 | 0.00159 | 0 |
| 14/02/2011 | € / R On 14 March 2011 | | | Foreign Exchange Future | 9.86500 | 9.92370 | 17,072 |
| 14/02/2011 | € / R On 14 March 2011 | 9.80 | C | Foreign Exchange Future | 0.17800 | 0.22200 | 0 |
| 14/02/2011 | € / R On 14 March 2011 | 9.85 | C | Foreign Exchange Future | 0.14900 | 0.19000 | 0 |
| 14/02/2011 | € / R On 14 March 2011 | 9.75 | C | Foreign Exchange Future | 0.20900 | 0.25600 | 0 |
| 14/02/2011 | € / R On 14 March 2011 | 9.50 | C | Foreign Exchange Future | 0.40000 | 0.45500 | 10,429 |
| 14/02/2011 | € / R On 14 March 2011 | 10.40 | C | Foreign Exchange Future | 0.02300 | 0.03300 | 14,937 |
| 14/02/2011 | € / R On 14 March 2011 | 10.10 | C | Foreign Exchange Future | 0.06500 | 0.08700 | 100 |
| 14/02/2011 | € / R On 14 March 2011 | 9.60 | C | Foreign Exchange Future | 0.31800 | 0.37000 | 500 |
| 14/02/2011 | € / R On 14 March 2011 | 10.00 | C | Foreign Exchange Future | 0.09200 | 0.11900 | 500 |
| 14/02/2011 | € / R On 14 March 2011 | 10.50 | C | Foreign Exchange Future | 0.01600 | 0.02300 | 4,508 |
| 14/02/2011 | € / R On 14 March 2011 | 10.10 | P | Foreign Exchange Future | 0.30000 | 0.26300 | 0 |
| 14/02/2011 | € / R On 14 March 2011 | 9.60 | P | Foreign Exchange Future | 0.05300 | 0.04600 | 3,000 |
| 14/02/2011 | € / R On 14 March 2011 | 10.00 | P | Foreign Exchange Future | 0.22700 | 0.19500 | 0 |
| 14/02/2011 | € / R On 14 March 2011 | 10.50 | P | Foreign Exchange Future | 0.65100 | 0.59900 | 0 |
| 14/02/2011 | € / R On 14 March 2011 | 10.40 | P | Foreign Exchange Future | 0.55800 | 0.50900 | 0 |
| 14/02/2011 | € / R On 14 March 2011 | 9.75 | P | Foreign Exchange Future | 0.09400 | 0.08200 | 0 |
| 14/02/2011 | € / R On 14 March 2011 | 9.50 | P | Foreign Exchange Future | 0.03500 | 0.03100 | 0 |
| 14/02/2011 | € / R On 14 March 2011 | 9.85 | P | Foreign Exchange Future | 0.13400 | 0.11600 | 0 |
| 14/02/2011 | € / R On 14 March 2011 | 9.80 | P | Foreign Exchange Future | 0.11300 | 0.09800 | 0 |
| 14/02/2011 | € / R On 13 June 2011 | | | Foreign Exchange Future | 9.98630 | 10.04620 | 8,073 |
| 14/02/2011 | € / R On 13 June 2011 | 9.80 | C | Foreign Exchange Future | 0.40300 | 0.44800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/02/2011 | € / R On 13 June 2011 | 9.75 | C | Foreign Exchange Future | 0.43300 | 0.47900 | 0 |
| 14/02/2011 | € / R On 13 June 2011 | 9.85 | C | Foreign Exchange Future | 0.37500 | 0.41800 | 0 |
| 14/02/2011 | € / R On 13 June 2011 | 9.85 | P | Foreign Exchange Future | 0.23900 | 0.22200 | 0 |
| 14/02/2011 | € / R On 13 June 2011 | 9.75 | P | Foreign Exchange Future | 0.19700 | 0.18300 | 0 |
| 14/02/2011 | € / R On 13 June 2011 | 9.80 | P | Foreign Exchange Future | 0.21700 | 0.20200 | 0 |
| 14/02/2011 | € / R On 19 September 2011 | | | Foreign Exchange Future | 10.11440 | 10.17520 | 2,460 |
| 14/02/2011 | € / R On 19 September 2011 | 9.65 | C | Foreign Exchange Future | 0.67900 | 0.72700 | 0 |
| 14/02/2011 | € / R On 19 September 2011 | 9.70 | C | Foreign Exchange Future | 0.64700 | 0.69400 | 0 |
| 14/02/2011 | € / R On 19 September 2011 | 9.60 | C | Foreign Exchange Future | 0.71200 | 0.76100 | 0 |
| 14/02/2011 | € / R On 19 September 2011 | 9.60 | P | Foreign Exchange Future | 0.19800 | 0.18600 | 0 |
| 14/02/2011 | € / R On 19 September 2011 | 9.70 | P | Foreign Exchange Future | 0.23300 | 0.21900 | 0 |
| 14/02/2011 | € / R On 19 September 2011 | 9.65 | P | Foreign Exchange Future | 0.21500 | 0.20200 | 0 |
| 14/02/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 10.23590 | 10.29770 | 0 |
| 14/02/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 0.73900 | 0.78100 | 0 |
| 14/02/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 0.76900 | 0.81200 | 0 |
| 14/02/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 0.71000 | 0.75100 | 0 |
| 14/02/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.32400 | 0.30300 | 0 |
| 14/02/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.28300 | 0.26400 | 0 |
| 14/02/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.30300 | 0.28300 | 0 |
| 14/02/2011 | AU\$ / R On 14 March 2011 | | | Foreign Exchange Future | 7.32240 | 7.31800 | 8,487 |
| 14/02/2011 | AU\$ / R On 14 March 2011 | 6.70 | C | Foreign Exchange Future | 0.62600 | 0.62200 | 0 |
| 14/02/2011 | AU\$ / R On 14 March 2011 | 6.75 | C | Foreign Exchange Future | 0.57700 | 0.57300 | 0 |
| 14/02/2011 | AU\$ / R On 14 March 2011 | 6.65 | C | Foreign Exchange Future | 0.67500 | 0.67200 | 0 |
| 14/02/2011 | AU\$ / R On 14 March 2011 | 6.65 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 14/02/2011 | AU\$ / R On 14 March 2011 | 6.75 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 14/02/2011 | AU\$ / R On 14 March 2011 | 6.70 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 14/02/2011 | AU\$ / R On 13 June 2011 | | | Foreign Exchange Future | 7.33120 | 7.32710 | 10,555 |
| 14/02/2011 | AU\$ / R On 13 June 2011 | 6.65 | C | Foreign Exchange Future | 0.71500 | 0.71200 | 0 |
| 14/02/2011 | AU\$ / R On 13 June 2011 | 6.70 | C | Foreign Exchange Future | 0.67000 | 0.66600 | 0 |
| 14/02/2011 | AU\$ / R On 13 June 2011 | 6.60 | C | Foreign Exchange Future | 0.76200 | 0.75800 | 0 |
| 14/02/2011 | AU\$ / R On 13 June 2011 | 6.60 | P | Foreign Exchange Future | 0.03100 | 0.03100 | 0 |
| 14/02/2011 | AU\$ / R On 13 June 2011 | 6.70 | P | Foreign Exchange Future | 0.03900 | 0.03900 | 0 |
| 14/02/2011 | AU\$ / R On 13 June 2011 | 6.65 | P | Foreign Exchange Future | 0.03400 | 0.03500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/02/2011 | AU\$ / R On 19 September 2011 | | | Foreign Exchange Future | 7.34530 | 7.34190 | 5,842 |
| 14/02/2011 | AU\$ / R On 19 September 2011 | 6.65 | C | Foreign Exchange Future | 0.76200 | 0.75900 | 0 |
| 14/02/2011 | AU\$ / R On 19 September 2011 | 6.60 | C | Foreign Exchange Future | 0.80600 | 0.80300 | 0 |
| 14/02/2011 | AU\$ / R On 19 September 2011 | 6.70 | C | Foreign Exchange Future | 0.71800 | 0.71600 | 0 |
| 14/02/2011 | AU\$ / R On 19 September 2011 | 6.70 | P | Foreign Exchange Future | 0.07300 | 0.07400 | 0 |
| 14/02/2011 | AU\$ / R On 19 September 2011 | 6.60 | P | Foreign Exchange Future | 0.06100 | 0.06100 | 0 |
| 14/02/2011 | AU\$ / R On 19 September 2011 | 6.65 | P | Foreign Exchange Future | 0.06700 | 0.06700 | 0 |
| 14/02/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 8.17860 | 8.19270 | 0 |
| 14/02/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 1.29600 | 1.30300 | 0 |
| 14/02/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 1.26700 | 1.27500 | 0 |
| 14/02/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.32500 | 1.33300 | 0 |
| 14/02/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.39600 | 0.39000 | 0 |
| 14/02/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.43800 | 0.43200 | 0 |
| 14/02/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.41700 | 0.41000 | 0 |
| 14/02/2011 | CAD/ R On 14 March 2011 | | | Foreign Exchange Future | 7.40680 | 7.39110 | 1,791 |
| 14/02/2011 | CAD/ R On 14 March 2011 | 7.05 | C | Foreign Exchange Future | 0.37200 | 0.35700 | 0 |
| 14/02/2011 | CAD/ R On 14 March 2011 | 7.00 | C | Foreign Exchange Future | 0.41900 | 0.40300 | 0 |
| 14/02/2011 | CAD/ R On 14 March 2011 | 7.10 | C | Foreign Exchange Future | 0.32700 | 0.31300 | 0 |
| 14/02/2011 | CAD/ R On 14 March 2011 | 7.10 | P | Foreign Exchange Future | 0.02000 | 0.02200 | 0 |
| 14/02/2011 | CAD/ R On 14 March 2011 | 7.00 | P | Foreign Exchange Future | 0.01200 | 0.01200 | 0 |
| 14/02/2011 | CAD/ R On 14 March 2011 | 7.05 | P | Foreign Exchange Future | 0.01500 | 0.01600 | 0 |
| 14/02/2011 | CAD/ R On 13 June 2011 | | | Foreign Exchange Future | 7.49010 | 7.47510 | 0 |
| 14/02/2011 | CAD/ R On 13 June 2011 | 6.90 | C | Foreign Exchange Future | 0.62200 | 0.60900 | 0 |
| 14/02/2011 | CAD/ R On 13 June 2011 | 6.85 | C | Foreign Exchange Future | 0.66600 | 0.65300 | 0 |
| 14/02/2011 | CAD/ R On 13 June 2011 | 6.95 | C | Foreign Exchange Future | 0.57800 | 0.56500 | 0 |
| 14/02/2011 | CAD/ R On 13 June 2011 | 6.95 | P | Foreign Exchange Future | 0.03800 | 0.04000 | 0 |
| 14/02/2011 | CAD/ R On 13 June 2011 | 6.85 | P | Foreign Exchange Future | 0.02600 | 0.02800 | 0 |
| 14/02/2011 | CAD/ R On 13 June 2011 | 6.90 | P | Foreign Exchange Future | 0.03200 | 0.03400 | 0 |
| 14/02/2011 | CHF / R On 14 March 2011 | | | Foreign Exchange Future | 7.54680 | 7.54400 | 0 |
| 14/02/2011 | CHF / R On 14 March 2011 | 7.25 | C | Foreign Exchange Future | 0.32900 | 0.33000 | 0 |
| 14/02/2011 | CHF / R On 14 March 2011 | 7.30 | C | Foreign Exchange Future | 0.28700 | 0.28900 | 0 |
| 14/02/2011 | CHF / R On 14 March 2011 | 7.20 | C | Foreign Exchange Future | 0.37200 | 0.37200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 14/02/2011 | CHF / R On 14 March 2011 | 7.20 | P | Foreign Exchange Future | 0.02500 | 0.02800 | 0 |
| 14/02/2011 | CHF / R On 14 March 2011 | 7.30 | P | Foreign Exchange Future | 0.04000 | 0.04500 | 0 |
| 14/02/2011 | CHF / R On 14 March 2011 | 7.25 | P | Foreign Exchange Future | 0.03200 | 0.03600 | 0 |
| 14/02/2011 | CHF / R On 13 June 2011 | | | Foreign Exchange Future | 7.65640 | 7.65340 | 0 |
| 14/02/2011 | CHF / R On 13 June 2011 | 7.10 | C | Foreign Exchange Future | 0.61800 | 0.61700 | 0 |
| 14/02/2011 | CHF / R On 13 June 2011 | 7.05 | C | Foreign Exchange Future | 0.65800 | 0.65700 | 0 |
| 14/02/2011 | CHF / R On 13 June 2011 | 7.15 | C | Foreign Exchange Future | 0.57800 | 0.57700 | 0 |
| 14/02/2011 | CHF / R On 13 June 2011 | 7.15 | P | Foreign Exchange Future | 0.07200 | 0.07400 | 0 |
| 14/02/2011 | CHF / R On 13 June 2011 | 7.05 | P | Foreign Exchange Future | 0.05200 | 0.05400 | 0 |
| 14/02/2011 | CHF / R On 13 June 2011 | 7.10 | P | Foreign Exchange Future | 0.06200 | 0.06400 | 0 |
| 14/02/2011 | RAIN On 14 March 2011 | | | Foreign Exchange Future | 14,378.84000 | 14,426.00000 | 0 |
| 14/02/2011 | RAIN On 14 March 2011 | 13600.00 | C | Foreign Exchange Future | 778.80000 | 826.00000 | 0 |
| 14/02/2011 | RAIN On 14 March 2011 | 13599.99 | C | Foreign Exchange Future | 778.90000 | 826.00000 | 0 |
| 14/02/2011 | RAIN On 14 March 2011 | 13600.01 | C | Foreign Exchange Future | 778.80000 | 826.00000 | 0 |
| 14/02/2011 | RAIN On 14 March 2011 | 13600.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/02/2011 | RAIN On 14 March 2011 | 13599.99 | P | Foreign Exchange Future | 0.10000 | 0.00000 | 0 |
| 14/02/2011 | RAIN On 14 March 2011 | 13600.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/02/2011 | RAIN On 13 June 2011 | | | Foreign Exchange Future | 14,570.24000 | 14,615.98000 | 0 |
| 14/02/2011 | RAIN On 13 June 2011 | 13500.00 | C | Foreign Exchange Future | 1,070.20000 | 1,116.00000 | 0 |
| 14/02/2011 | RAIN On 13 June 2011 | 13500.01 | C | Foreign Exchange Future | 1,070.20000 | 1,116.00000 | 0 |
| 14/02/2011 | RAIN On 13 June 2011 | 13499.99 | C | Foreign Exchange Future | 1,070.30000 | 1,116.00000 | 0 |
| 14/02/2011 | RAIN On 13 June 2011 | 13499.99 | P | Foreign Exchange Future | 0.10000 | 0.00000 | 0 |
| 14/02/2011 | RAIN On 13 June 2011 | 13500.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/02/2011 | RAIN On 13 June 2011 | 13500.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/02/2011 | YUAN/R On 14 March 2011 | | | Foreign Exchange Future | 1.11020 | 1.11270 | 0 |
| 14/02/2011 | YUAN/R On 14 March 2011 | 1.05 | C | Foreign Exchange Future | 0.06160 | 0.06420 | 0 |
| 14/02/2011 | YUAN/R On 14 March 2011 | 1.10 | C | Foreign Exchange Future | 0.02270 | 0.02510 | 0 |
| 14/02/2011 | YUAN/R On 14 March 2011 | 1.00 | C | Foreign Exchange Future | 0.11050 | 0.11310 | 0 |
| 14/02/2011 | YUAN/R On 14 March 2011 | 1.00 | P | Foreign Exchange Future | 0.00030 | 0.00040 | 0 |
| 14/02/2011 | YUAN/R On 14 March 2011 | 1.10 | P | Foreign Exchange Future | 0.01250 | 0.01240 | 0 |
| 14/02/2011 | YUAN/R On 14 March 2011 | 1.05 | P | Foreign Exchange Future | 0.00140 | 0.00150 | 0 |
| 14/02/2011 | YUAN/R On 13 June 2011 | | | Foreign Exchange Future | 1.12630 | 1.12870 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|-----------------------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|-------------------|
| 14/02/2011 | YUAN/R On 13 June 2011 | 1.05 | C | Foreign Exchange Future | 0.08490 | 0.08680 | 0 |
| 14/02/2011 | YUAN/R On 13 June 2011 | 1.10 | C | Foreign Exchange Future | 0.04980 | 0.05150 | 0 |
| 14/02/2011 | YUAN/R On 13 June 2011 | 1.00 | C | Foreign Exchange Future | 0.12890 | 0.13110 | 0 |
| 14/02/2011 | YUAN/R On 13 June 2011 | 1.00 | P | Foreign Exchange Future | 0.00260 | 0.00240 | 0 |
| 14/02/2011 | YUAN/R On 13 June 2011 | 1.10 | P | Foreign Exchange Future | 0.02350 | 0.02280 | 0 |
| 14/02/2011 | YUAN/R On 13 June 2011 | 1.05 | P | Foreign Exchange Future | 0.00860 | 0.00810 | 0 |
| Future Open Interest | | | | | | | 382,464.00 |
| Option Open Interest | | | | | | | 222,091.00 |
| Grand Total | | | | | | | 604,555.00 |