



Currency Futures & Options Weekly Statistics

From: 04/04/2011 To: 05/04/2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/04/2011 | \$ / R On 14-December-15 | | | Foreign Exchange Future | 9.02350 | 9.06280 | 0 |
| 04/04/2011 | \$ / R On 13-June-11 | 6.50 | C | Foreign Exchange Future | 0.33100 | 0.00000 | 0 |
| 04/04/2011 | \$ / R On 13-June-11 | 6.50 | P | Foreign Exchange Future | 0.06700 | 0.00000 | 100 |
| 04/04/2011 | \$ / R On 13-June-11 | 6.65 | C | Foreign Exchange Future | 0.22600 | 0.25600 | 0 |
| 04/04/2011 | \$ / R On 13-June-11 | 6.65 | P | Foreign Exchange Future | 0.11200 | 0.10100 | 7,200 |
| 04/04/2011 | \$ / R On 19-September-11 | 6.70 | C | Foreign Exchange Future | 0.35700 | 0.38600 | 0 |
| 04/04/2011 | \$ / R On 19-September-11 | 6.70 | P | Foreign Exchange Future | 0.19400 | 0.18200 | 5,000 |
| 04/04/2011 | \$ / R On 19-September-11 | 6.80 | C | Foreign Exchange Future | 0.30200 | 0.32900 | 0 |
| 04/04/2011 | \$ / R On 19-September-11 | 6.80 | P | Foreign Exchange Future | 0.23900 | 0.22500 | 10,000 |
| 04/04/2011 | \$ / R On 13-June-11 | 6.85 | C | Foreign Exchange Future | 0.12700 | 0.14600 | 0 |
| 04/04/2011 | \$ / R On 13-June-11 | 6.85 | P | Foreign Exchange Future | 0.21300 | 0.19100 | 2,400 |
| 04/04/2011 | \$ / R On 19-September-11 | 6.90 | C | Foreign Exchange Future | 0.25700 | 0.27800 | 0 |
| 04/04/2011 | \$ / R On 19-September-11 | 6.90 | P | Foreign Exchange Future | 0.29400 | 0.27400 | 10,000 |
| 04/04/2011 | \$ / R On 13-June-11 | 6.95 | C | Foreign Exchange Future | 0.09500 | 0.11200 | 100 |
| 04/04/2011 | \$ / R On 13-June-11 | 6.95 | P | Foreign Exchange Future | 0.28100 | 0.25700 | 0 |
| 04/04/2011 | \$ / R On 19-March-12 | 6.99 | C | Foreign Exchange Future | 0.45700 | 0.48200 | 0 |
| 04/04/2011 | \$ / R On 19-March-12 | 6.99 | P | Foreign Exchange Future | 0.37900 | 0.36600 | 0 |
| 04/04/2011 | \$ / R On 19-March-12 | 7.00 | C | Foreign Exchange Future | 0.45000 | 0.47500 | 0 |
| 04/04/2011 | \$ / R On 19-March-12 | 7.00 | P | Foreign Exchange Future | 0.38600 | 0.37300 | 1,000 |
| 04/04/2011 | \$ / R On 19-March-12 | 7.04 | C | Foreign Exchange Future | 0.43300 | 0.45700 | 0 |
| 04/04/2011 | \$ / R On 19-March-12 | 7.04 | P | Foreign Exchange Future | 0.40500 | 0.39100 | 0 |
| 04/04/2011 | \$ / R On 13-June-11 | 7.05 | C | Foreign Exchange Future | 0.07100 | 0.08500 | 6,000 |
| 04/04/2011 | \$ / R On 13-June-11 | 7.05 | P | Foreign Exchange Future | 0.35700 | 0.33000 | 0 |
| 04/04/2011 | \$ / R On 19-March-12 | 7.09 | C | Foreign Exchange Future | 0.41300 | 0.43400 | 0 |
| 04/04/2011 | \$ / R On 19-March-12 | 7.09 | P | Foreign Exchange Future | 0.43500 | 0.41800 | 0 |
| 04/04/2011 | \$ / R On 13-June-11 | 7.10 | C | Foreign Exchange Future | 0.06100 | 0.07400 | 650 |
| 04/04/2011 | \$ / R On 13-June-11 | 7.10 | P | Foreign Exchange Future | 0.39700 | 0.36900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/04/2011 | \$ / R On 13-June-11 | 7.20 | C | Foreign Exchange Future | 0.04500 | 0.05600 | 1,790 |
| 04/04/2011 | \$ / R On 13-June-11 | 7.20 | P | Foreign Exchange Future | 0.48100 | 0.45100 | 0 |
| 04/04/2011 | \$ / R On 13-June-11 | 7.25 | C | Foreign Exchange Future | 0.03900 | 0.04900 | 1,000 |
| 04/04/2011 | \$ / R On 13-June-11 | 7.25 | P | Foreign Exchange Future | 0.52500 | 0.49400 | 0 |
| 04/04/2011 | \$ / R On 19-December-11 | 7.30 | C | Foreign Exchange Future | 0.23900 | 0.25400 | 0 |
| 04/04/2011 | \$ / R On 19-December-11 | 7.30 | P | Foreign Exchange Future | 0.58000 | 0.55400 | 0 |
| 04/04/2011 | \$ / R On 19-December-11 | 7.35 | C | Foreign Exchange Future | 0.22600 | 0.24100 | 0 |
| 04/04/2011 | \$ / R On 19-December-11 | 7.35 | P | Foreign Exchange Future | 0.61700 | 0.59100 | 0 |
| 04/04/2011 | \$ / R On 19-December-11 | 7.40 | C | Foreign Exchange Future | 0.21400 | 0.22900 | 0 |
| 04/04/2011 | \$ / R On 19-December-11 | 7.40 | P | Foreign Exchange Future | 0.65500 | 0.62900 | 0 |
| 04/04/2011 | \$ / R On 19-September-11 | 7.45 | C | Foreign Exchange Future | 0.11800 | 0.12900 | 10,000 |
| 04/04/2011 | \$ / R On 19-September-11 | 7.45 | P | Foreign Exchange Future | 0.70500 | 0.67500 | 0 |
| 04/04/2011 | \$ / R On 13-June-11 | 7.50 | C | Foreign Exchange Future | 0.01800 | 0.02500 | 800 |
| 04/04/2011 | \$ / R On 13-June-11 | 7.50 | P | Foreign Exchange Future | 0.75400 | 0.72000 | 0 |
| 04/04/2011 | \$ / R On 19-September-11 | 7.60 | C | Foreign Exchange Future | 0.09700 | 0.10700 | 200 |
| 04/04/2011 | \$ / R On 19-September-11 | 7.60 | P | Foreign Exchange Future | 0.83400 | 0.80300 | 0 |
| 04/04/2011 | \$ / R On 19-September-11 | 7.80 | C | Foreign Exchange Future | 0.07500 | 0.08400 | 2,800 |
| 04/04/2011 | \$ / R On 19-September-11 | 7.80 | P | Foreign Exchange Future | 1.01200 | 0.98000 | 0 |
| 04/04/2011 | \$ / R On 19-September-11 | 8.00 | C | Foreign Exchange Future | 0.06000 | 0.06700 | 3,000 |
| 04/04/2011 | \$ / R On 19-September-11 | 8.00 | P | Foreign Exchange Future | 1.19700 | 1.16300 | 0 |
| 04/04/2011 | \$ / R On 19-September-11 | 8.05 | C | Foreign Exchange Future | 0.05700 | 0.06300 | 0 |
| 04/04/2011 | \$ / R On 19-September-11 | 8.05 | P | Foreign Exchange Future | 1.24400 | 1.20900 | 0 |
| 04/04/2011 | \$ / R On 19-September-11 | 8.10 | C | Foreign Exchange Future | 0.05400 | 0.06000 | 0 |
| 04/04/2011 | \$ / R On 19-September-11 | 8.10 | P | Foreign Exchange Future | 1.29100 | 1.25600 | 0 |
| 04/04/2011 | \$ / R On 14-December-15 | 9.15 | C | Foreign Exchange Future | 1.38900 | 1.43400 | 0 |
| 04/04/2011 | \$ / R On 14-December-15 | 9.15 | P | Foreign Exchange Future | 1.51600 | 1.52100 | 0 |
| 04/04/2011 | \$ / R On 14-December-15 | 9.20 | C | Foreign Exchange Future | 1.37300 | 1.41800 | 0 |
| 04/04/2011 | \$ / R On 14-December-15 | 9.20 | P | Foreign Exchange Future | 1.55000 | 1.55500 | 0 |
| 04/04/2011 | \$ / R On 14-December-15 | 9.25 | C | Foreign Exchange Future | 1.35700 | 1.40200 | 0 |
| 04/04/2011 | \$ / R On 14-December-15 | 9.25 | P | Foreign Exchange Future | 1.58400 | 1.58900 | 0 |
| 04/04/2011 | \$ / R MAXI On 19-September-11 | | | Foreign Exchange Future | 6.86330 | 6.90410 | 0 |
| 04/04/2011 | \$ / R MAXI On 13-June-11 | 7.00 | C | Foreign Exchange Future | 0.08218 | 0.09747 | 0 |
| 04/04/2011 | \$ / R MAXI On 13-June-11 | 7.00 | P | Foreign Exchange Future | 0.31798 | 0.29267 | 0 |
| 04/04/2011 | \$ / R MAXI On 19-September-11 | 7.05 | C | Foreign Exchange Future | 0.20627 | 0.22430 | 0 |
| 04/04/2011 | \$ / R MAXI On 19-September-11 | 7.05 | P | Foreign Exchange Future | 0.39297 | 0.37020 | 0 |
| 04/04/2011 | \$ / R MAXI On 19-September-11 | 7.10 | C | Foreign Exchange Future | 0.19184 | 0.20894 | 0 |
| 04/04/2011 | \$ / R MAXI On 19-September-11 | 7.10 | P | Foreign Exchange Future | 0.42854 | 0.40484 | 0 |
| 04/04/2011 | \$ / R MAXI On 19-September-11 | 7.15 | C | Foreign Exchange Future | 0.17852 | 0.19472 | 0 |
| 04/04/2011 | \$ / R MAXI On 19-September-11 | 7.15 | P | Foreign Exchange Future | 0.46522 | 0.44062 | 0 |
| 04/04/2011 | \$ / R MAXI On 13-June-11 | 7.35 | C | Foreign Exchange Future | 0.02859 | 0.03737 | 0 |

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|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/04/2011 | \$ / R MAXI On 13-June-11 | 7.35 | P | Foreign Exchange Future | 0.61439 | 0.58257 | 60 |
| 04/04/2011 | £ / R On 19-December-11 | | | Foreign Exchange Future | 11.17510 | 11.17200 | 456 |
| 04/04/2011 | £ / R On 13-June-11 | 10.75 | C | Foreign Exchange Future | 0.32700 | 0.33100 | 0 |
| 04/04/2011 | £ / R On 13-June-11 | 10.75 | P | Foreign Exchange Future | 0.17100 | 0.17900 | 10 |
| 04/04/2011 | £ / R On 19-September-11 | 11.45 | C | Foreign Exchange Future | 0.27600 | 0.28100 | 0 |
| 04/04/2011 | £ / R On 19-September-11 | 11.45 | P | Foreign Exchange Future | 0.68200 | 0.69000 | 0 |
| 04/04/2011 | £ / R On 19-September-11 | 11.50 | C | Foreign Exchange Future | 0.26200 | 0.26700 | 0 |
| 04/04/2011 | £ / R On 19-September-11 | 11.50 | P | Foreign Exchange Future | 0.71800 | 0.72600 | 0 |
| 04/04/2011 | £ / R On 19-September-11 | 11.55 | C | Foreign Exchange Future | 0.24900 | 0.25400 | 0 |
| 04/04/2011 | £ / R On 19-September-11 | 11.55 | P | Foreign Exchange Future | 0.75500 | 0.76300 | 0 |
| 04/04/2011 | £ / R On 19-December-11 | 11.60 | C | Foreign Exchange Future | 0.39700 | 0.40100 | 0 |
| 04/04/2011 | £ / R On 19-December-11 | 11.60 | P | Foreign Exchange Future | 0.82200 | 0.82900 | 0 |
| 04/04/2011 | £ / R On 19-December-11 | 11.65 | C | Foreign Exchange Future | 0.38200 | 0.38600 | 0 |
| 04/04/2011 | £ / R On 19-December-11 | 11.65 | P | Foreign Exchange Future | 0.85700 | 0.86400 | 0 |
| 04/04/2011 | £ / R On 19-December-11 | 11.70 | C | Foreign Exchange Future | 0.36800 | 0.37200 | 0 |
| 04/04/2011 | £ / R On 19-December-11 | 11.70 | P | Foreign Exchange Future | 0.89300 | 0.90000 | 0 |
| 04/04/2011 | £ / R On 13-June-11 | 11.80 | C | Foreign Exchange Future | 0.04100 | 0.04500 | 0 |
| 04/04/2011 | £ / R On 13-June-11 | 11.80 | P | Foreign Exchange Future | 0.93500 | 0.94300 | 0 |
| 04/04/2011 | £ / R On 13-June-11 | 11.85 | C | Foreign Exchange Future | 0.03700 | 0.04100 | 0 |
| 04/04/2011 | £ / R On 13-June-11 | 11.85 | P | Foreign Exchange Future | 0.98100 | 0.98900 | 0 |
| 04/04/2011 | £ / R On 13-June-11 | 11.90 | C | Foreign Exchange Future | 0.03400 | 0.03700 | 0 |
| 04/04/2011 | £ / R On 13-June-11 | 11.90 | P | Foreign Exchange Future | 1.02800 | 1.03500 | 0 |
| 04/04/2011 | £ / R On 13-June-11 | 11.95 | C | Foreign Exchange Future | 0.03000 | 0.03400 | 0 |
| 04/04/2011 | £ / R On 13-June-11 | 11.95 | P | Foreign Exchange Future | 1.07400 | 1.08200 | 100 |
| 04/04/2011 | £ / R On 19-September-11 | 12.10 | C | Foreign Exchange Future | 0.14300 | 0.14700 | 0 |
| 04/04/2011 | £ / R On 19-September-11 | 12.10 | P | Foreign Exchange Future | 1.19900 | 1.20600 | 200 |
| 04/04/2011 | £ / R On 19-December-11 | 12.20 | C | Foreign Exchange Future | 0.25300 | 0.25700 | 0 |
| 04/04/2011 | £ / R On 19-December-11 | 12.20 | P | Foreign Exchange Future | 1.27800 | 1.28500 | 250 |
| 04/04/2011 | ¥ / R On 19-September-11 | | | Foreign Exchange Future | 0.08190 | 0.08200 | 16,271 |
| 04/04/2011 | ¥ / R On 19-September-11 | 0.07 | C | Foreign Exchange Future | 0.01208 | 0.01218 | 0 |
| 04/04/2011 | ¥ / R On 19-September-11 | 0.07 | P | Foreign Exchange Future | 0.00018 | 0.00018 | 0 |
| 04/04/2011 | ¥ / R On 13-June-11 | 0.08 | C | Foreign Exchange Future | 0.00604 | 0.00615 | 0 |
| 04/04/2011 | ¥ / R On 13-June-11 | 0.08 | P | Foreign Exchange Future | 0.00044 | 0.00045 | 0 |
| 04/04/2011 | ¥ / R On 19-September-11 | 0.08 | C | Foreign Exchange Future | 0.00467 | 0.00477 | 0 |
| 04/04/2011 | ¥ / R On 19-September-11 | 0.08 | P | Foreign Exchange Future | 0.00277 | 0.00277 | 0 |
| 04/04/2011 | ¥ / R On 13-June-11 | 0.09 | C | Foreign Exchange Future | 0.00103 | 0.00111 | 0 |
| 04/04/2011 | ¥ / R On 13-June-11 | 0.09 | P | Foreign Exchange Future | 0.00543 | 0.00541 | 0 |
| 04/04/2011 | ¥ / R On 19-September-11 | 0.09 | C | Foreign Exchange Future | 0.00171 | 0.00177 | 0 |
| 04/04/2011 | ¥ / R On 19-September-11 | 0.09 | P | Foreign Exchange Future | 0.00981 | 0.00977 | 0 |
| 04/04/2011 | ¥ / R On 13-June-11 | 0.10 | C | Foreign Exchange Future | 0.00016 | 0.00018 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/04/2011 | ¥ / R On 13-June-11 | 0.10 | P | Foreign Exchange Future | 0.01456 | 0.01448 | 0 |
| 04/04/2011 | € / R On 19-December-11 | | | Foreign Exchange Future | 9.83720 | 9.83580 | 300 |
| 04/04/2011 | € / R On 19-September-11 | 9.60 | C | Foreign Exchange Future | 0.41300 | 0.41600 | 0 |
| 04/04/2011 | € / R On 19-September-11 | 9.60 | P | Foreign Exchange Future | 0.28300 | 0.28800 | 0 |
| 04/04/2011 | € / R On 19-September-11 | 9.65 | C | Foreign Exchange Future | 0.38600 | 0.38900 | 0 |
| 04/04/2011 | € / R On 19-September-11 | 9.65 | P | Foreign Exchange Future | 0.30600 | 0.31100 | 0 |
| 04/04/2011 | € / R On 19-September-11 | 9.70 | C | Foreign Exchange Future | 0.36100 | 0.36400 | 0 |
| 04/04/2011 | € / R On 19-September-11 | 9.70 | P | Foreign Exchange Future | 0.33100 | 0.33600 | 0 |
| 04/04/2011 | € / R On 19-December-11 | 9.75 | C | Foreign Exchange Future | 0.49200 | 0.49200 | 0 |
| 04/04/2011 | € / R On 19-December-11 | 9.75 | P | Foreign Exchange Future | 0.40500 | 0.40600 | 0 |
| 04/04/2011 | € / R On 19-December-11 | 9.80 | C | Foreign Exchange Future | 0.46800 | 0.46800 | 0 |
| 04/04/2011 | € / R On 19-December-11 | 9.80 | P | Foreign Exchange Future | 0.43100 | 0.43200 | 0 |
| 04/04/2011 | € / R On 19-December-11 | 9.85 | C | Foreign Exchange Future | 0.44400 | 0.44400 | 0 |
| 04/04/2011 | € / R On 19-December-11 | 9.85 | P | Foreign Exchange Future | 0.45700 | 0.45800 | 0 |
| 04/04/2011 | AU\$ / R On 14-December-15 | | | Foreign Exchange Future | 7.94020 | 8.02250 | 0 |
| 04/04/2011 | AU\$ / R On 19-December-11 | 6.60 | C | Foreign Exchange Future | 0.48000 | 0.52200 | 0 |
| 04/04/2011 | AU\$ / R On 19-December-11 | 6.60 | P | Foreign Exchange Future | 0.10700 | 0.09500 | 0 |
| 04/04/2011 | AU\$ / R On 19-December-11 | 6.65 | C | Foreign Exchange Future | 0.44600 | 0.48600 | 0 |
| 04/04/2011 | AU\$ / R On 19-December-11 | 6.65 | P | Foreign Exchange Future | 0.12300 | 0.10900 | 0 |
| 04/04/2011 | AU\$ / R On 19-December-11 | 6.70 | C | Foreign Exchange Future | 0.41200 | 0.45200 | 0 |
| 04/04/2011 | AU\$ / R On 19-December-11 | 6.70 | P | Foreign Exchange Future | 0.13900 | 0.12500 | 0 |
| 04/04/2011 | AU\$ / R On 14-December-15 | 7.25 | C | Foreign Exchange Future | 1.25300 | 1.29600 | 0 |
| 04/04/2011 | AU\$ / R On 14-December-15 | 7.25 | P | Foreign Exchange Future | 0.56300 | 0.52400 | 0 |
| 04/04/2011 | AU\$ / R On 14-December-15 | 7.30 | C | Foreign Exchange Future | 1.22400 | 1.26900 | 0 |
| 04/04/2011 | AU\$ / R On 14-December-15 | 7.30 | P | Foreign Exchange Future | 0.58400 | 0.54700 | 0 |
| 04/04/2011 | AU\$ / R On 14-December-15 | 7.35 | C | Foreign Exchange Future | 1.19600 | 1.24200 | 0 |
| 04/04/2011 | AU\$ / R On 14-December-15 | 7.35 | P | Foreign Exchange Future | 0.60600 | 0.57000 | 0 |
| 04/04/2011 | CAD/ R On 19-September-11 | | | Foreign Exchange Future | 7.06470 | 7.12870 | 0 |
| 04/04/2011 | CAD/ R On 13-June-11 | 6.85 | C | Foreign Exchange Future | 0.21500 | 0.26400 | 0 |
| 04/04/2011 | CAD/ R On 13-June-11 | 6.85 | P | Foreign Exchange Future | 0.08400 | 0.07000 | 0 |
| 04/04/2011 | CAD/ R On 13-June-11 | 6.90 | C | Foreign Exchange Future | 0.18200 | 0.22800 | 0 |
| 04/04/2011 | CAD/ R On 13-June-11 | 6.90 | P | Foreign Exchange Future | 0.10100 | 0.08400 | 0 |
| 04/04/2011 | CAD/ R On 13-June-11 | 6.95 | C | Foreign Exchange Future | 0.15200 | 0.19500 | 0 |
| 04/04/2011 | CAD/ R On 13-June-11 | 6.95 | P | Foreign Exchange Future | 0.12100 | 0.10100 | 0 |
| 04/04/2011 | CAD/ R On 19-September-11 | 7.20 | C | Foreign Exchange Future | 0.15900 | 0.18900 | 0 |
| 04/04/2011 | CAD/ R On 19-September-11 | 7.20 | P | Foreign Exchange Future | 0.29400 | 0.26000 | 0 |
| 04/04/2011 | CAD/ R On 19-September-11 | 7.25 | C | Foreign Exchange Future | 0.14300 | 0.17100 | 0 |
| 04/04/2011 | CAD/ R On 19-September-11 | 7.25 | P | Foreign Exchange Future | 0.32800 | 0.29200 | 0 |
| 04/04/2011 | CAD/ R On 19-September-11 | 7.30 | C | Foreign Exchange Future | 0.12900 | 0.15400 | 0 |
| 04/04/2011 | CAD/ R On 19-September-11 | 7.30 | P | Foreign Exchange Future | 0.36400 | 0.32500 | 0 |

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|------------|----------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 04/04/2011 | CHF / R On 19-September-11 | | | Foreign Exchange Future | 7.47160 | 7.44490 | 0 |
| 04/04/2011 | CHF / R On 13-June-11 | 7.05 | C | Foreign Exchange Future | 0.39100 | 0.37500 | 0 |
| 04/04/2011 | CHF / R On 13-June-11 | 7.05 | P | Foreign Exchange Future | 0.08200 | 0.09200 | 0 |
| 04/04/2011 | CHF / R On 13-June-11 | 7.10 | C | Foreign Exchange Future | 0.35400 | 0.33900 | 0 |
| 04/04/2011 | CHF / R On 13-June-11 | 7.10 | P | Foreign Exchange Future | 0.09500 | 0.10600 | 0 |
| 04/04/2011 | CHF / R On 13-June-11 | 7.15 | C | Foreign Exchange Future | 0.31800 | 0.30500 | 0 |
| 04/04/2011 | CHF / R On 13-June-11 | 7.15 | P | Foreign Exchange Future | 0.10900 | 0.12200 | 0 |
| 04/04/2011 | CHF / R On 19-September-11 | 7.60 | C | Foreign Exchange Future | 0.25700 | 0.24900 | 0 |
| 04/04/2011 | CHF / R On 19-September-11 | 7.60 | P | Foreign Exchange Future | 0.38500 | 0.40400 | 0 |
| 04/04/2011 | CHF / R On 19-September-11 | 7.65 | C | Foreign Exchange Future | 0.23900 | 0.23200 | 0 |
| 04/04/2011 | CHF / R On 19-September-11 | 7.65 | P | Foreign Exchange Future | 0.41700 | 0.43700 | 0 |
| 04/04/2011 | CHF / R On 19-September-11 | 7.70 | C | Foreign Exchange Future | 0.22200 | 0.21600 | 0 |
| 04/04/2011 | CHF / R On 19-September-11 | 7.70 | P | Foreign Exchange Future | 0.45000 | 0.47100 | 0 |
| 04/04/2011 | RAIN On 13-June-11 | | | Foreign Exchange Future | 13,612.73000 | 13,637.78000 | 0 |
| 04/04/2011 | RAIN On 13-June-11 | 13499.99 | C | Foreign Exchange Future | 112.70000 | 137.80000 | 0 |
| 04/04/2011 | RAIN On 13-June-11 | 13499.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/04/2011 | RAIN On 13-June-11 | 13500.00 | C | Foreign Exchange Future | 112.70000 | 137.80000 | 0 |
| 04/04/2011 | RAIN On 13-June-11 | 13500.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/04/2011 | RAIN On 13-June-11 | 13500.01 | C | Foreign Exchange Future | 112.70000 | 137.80000 | 0 |
| 04/04/2011 | RAIN On 13-June-11 | 13500.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/04/2011 | YUAN/R On 19-September-11 | | | Foreign Exchange Future | 1.05640 | 1.06100 | 0 |
| 04/04/2011 | YUAN/R On 13-June-11 | 1.00 | C | Foreign Exchange Future | 0.04650 | 0.04970 | 0 |
| 04/04/2011 | YUAN/R On 13-June-11 | 1.00 | P | Foreign Exchange Future | 0.00890 | 0.00800 | 0 |
| 04/04/2011 | YUAN/R On 19-September-11 | 1.05 | C | Foreign Exchange Future | 0.04400 | 0.04680 | 0 |
| 04/04/2011 | YUAN/R On 19-September-11 | 1.05 | P | Foreign Exchange Future | 0.03760 | 0.03580 | 0 |
| 04/04/2011 | YUAN/R On 19-September-11 | 1.10 | C | Foreign Exchange Future | 0.02670 | 0.02880 | 0 |
| 04/04/2011 | YUAN/R On 19-September-11 | 1.10 | P | Foreign Exchange Future | 0.07030 | 0.06780 | 0 |
| 04/04/2011 | YUAN/R On 19-September-11 | 1.15 | C | Foreign Exchange Future | 0.01660 | 0.01810 | 0 |
| 04/04/2011 | YUAN/R On 19-September-11 | 1.15 | P | Foreign Exchange Future | 0.11020 | 0.10710 | 0 |
| 05/04/2011 | \$ / R On 14-December-15 | | | Foreign Exchange Future | 9.05580 | 9.02350 | 0 |
| 05/04/2011 | \$ / R On 13-June-11 | 6.50 | C | Foreign Exchange Future | 0.35400 | 0.33100 | 0 |
| 05/04/2011 | \$ / R On 13-June-11 | 6.50 | P | Foreign Exchange Future | 0.05800 | 0.06700 | 100 |
| 05/04/2011 | \$ / R On 13-June-11 | 6.65 | C | Foreign Exchange Future | 0.24500 | 0.22600 | 0 |
| 05/04/2011 | \$ / R On 13-June-11 | 6.65 | P | Foreign Exchange Future | 0.09900 | 0.11200 | 7,200 |
| 05/04/2011 | \$ / R On 19-September-11 | 6.70 | C | Foreign Exchange Future | 0.37600 | 0.35700 | 0 |
| 05/04/2011 | \$ / R On 19-September-11 | 6.70 | P | Foreign Exchange Future | 0.18100 | 0.19400 | 5,000 |
| 05/04/2011 | \$ / R On 19-September-11 | 6.80 | C | Foreign Exchange Future | 0.31900 | 0.30200 | 0 |
| 05/04/2011 | \$ / R On 19-September-11 | 6.80 | P | Foreign Exchange Future | 0.22400 | 0.23900 | 10,000 |
| 05/04/2011 | \$ / R On 13-June-11 | 6.85 | C | Foreign Exchange Future | 0.13600 | 0.12700 | 0 |
| 05/04/2011 | \$ / R On 13-June-11 | 6.85 | P | Foreign Exchange Future | 0.19000 | 0.21300 | 2,400 |

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|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/04/2011 | \$ / R On 19-September-11 | 6.90 | C | Foreign Exchange Future | 0.26800 | 0.25700 | 0 |
| 05/04/2011 | \$ / R On 19-September-11 | 6.90 | P | Foreign Exchange Future | 0.27300 | 0.29400 | 10,000 |
| 05/04/2011 | \$ / R On 13-June-11 | 6.95 | C | Foreign Exchange Future | 0.10100 | 0.09500 | 100 |
| 05/04/2011 | \$ / R On 13-June-11 | 6.95 | P | Foreign Exchange Future | 0.25500 | 0.28100 | 0 |
| 05/04/2011 | \$ / R On 19-March-12 | 6.99 | C | Foreign Exchange Future | 0.47100 | 0.45700 | 0 |
| 05/04/2011 | \$ / R On 19-March-12 | 6.99 | P | Foreign Exchange Future | 0.36000 | 0.37900 | 0 |
| 05/04/2011 | \$ / R On 19-March-12 | 7.00 | C | Foreign Exchange Future | 0.46400 | 0.45000 | 0 |
| 05/04/2011 | \$ / R On 19-March-12 | 7.00 | P | Foreign Exchange Future | 0.36700 | 0.38600 | 1,000 |
| 05/04/2011 | \$ / R On 19-March-12 | 7.04 | C | Foreign Exchange Future | 0.44700 | 0.43300 | 0 |
| 05/04/2011 | \$ / R On 19-March-12 | 7.04 | P | Foreign Exchange Future | 0.38600 | 0.40500 | 0 |
| 05/04/2011 | \$ / R On 13-June-11 | 7.05 | C | Foreign Exchange Future | 0.07500 | 0.07100 | 6,000 |
| 05/04/2011 | \$ / R On 13-June-11 | 7.05 | P | Foreign Exchange Future | 0.32900 | 0.35700 | 0 |
| 05/04/2011 | \$ / R On 19-March-12 | 7.09 | C | Foreign Exchange Future | 0.42400 | 0.41300 | 0 |
| 05/04/2011 | \$ / R On 19-March-12 | 7.09 | P | Foreign Exchange Future | 0.41300 | 0.43500 | 0 |
| 05/04/2011 | \$ / R On 13-June-11 | 7.10 | C | Foreign Exchange Future | 0.06500 | 0.06100 | 650 |
| 05/04/2011 | \$ / R On 13-June-11 | 7.10 | P | Foreign Exchange Future | 0.36900 | 0.39700 | 0 |
| 05/04/2011 | \$ / R On 13-June-11 | 7.20 | C | Foreign Exchange Future | 0.04700 | 0.04500 | 1,790 |
| 05/04/2011 | \$ / R On 13-June-11 | 7.20 | P | Foreign Exchange Future | 0.45100 | 0.48100 | 0 |
| 05/04/2011 | \$ / R On 13-June-11 | 7.25 | C | Foreign Exchange Future | 0.04100 | 0.03900 | 1,000 |
| 05/04/2011 | \$ / R On 13-June-11 | 7.25 | P | Foreign Exchange Future | 0.49500 | 0.52500 | 0 |
| 05/04/2011 | \$ / R On 19-December-11 | 7.30 | C | Foreign Exchange Future | 0.24700 | 0.23900 | 0 |
| 05/04/2011 | \$ / R On 19-December-11 | 7.30 | P | Foreign Exchange Future | 0.55500 | 0.58000 | 0 |
| 05/04/2011 | \$ / R On 19-December-11 | 7.35 | C | Foreign Exchange Future | 0.23400 | 0.22600 | 0 |
| 05/04/2011 | \$ / R On 19-December-11 | 7.35 | P | Foreign Exchange Future | 0.59200 | 0.61700 | 0 |
| 05/04/2011 | \$ / R On 19-December-11 | 7.40 | C | Foreign Exchange Future | 0.22200 | 0.21400 | 0 |
| 05/04/2011 | \$ / R On 19-December-11 | 7.40 | P | Foreign Exchange Future | 0.63000 | 0.65500 | 0 |
| 05/04/2011 | \$ / R On 19-September-11 | 7.45 | C | Foreign Exchange Future | 0.12200 | 0.11800 | 10,000 |
| 05/04/2011 | \$ / R On 19-September-11 | 7.45 | P | Foreign Exchange Future | 0.67700 | 0.70500 | 0 |
| 05/04/2011 | \$ / R On 13-June-11 | 7.50 | C | Foreign Exchange Future | 0.01900 | 0.01800 | 800 |
| 05/04/2011 | \$ / R On 13-June-11 | 7.50 | P | Foreign Exchange Future | 0.72300 | 0.75400 | 0 |
| 05/04/2011 | \$ / R On 19-September-11 | 7.60 | C | Foreign Exchange Future | 0.10000 | 0.09700 | 200 |
| 05/04/2011 | \$ / R On 19-September-11 | 7.60 | P | Foreign Exchange Future | 0.80500 | 0.83400 | 0 |
| 05/04/2011 | \$ / R On 19-September-11 | 7.80 | C | Foreign Exchange Future | 0.07800 | 0.07500 | 2,800 |
| 05/04/2011 | \$ / R On 19-September-11 | 7.80 | P | Foreign Exchange Future | 0.98300 | 1.01200 | 0 |
| 05/04/2011 | \$ / R On 19-September-11 | 8.00 | C | Foreign Exchange Future | 0.06200 | 0.06000 | 3,000 |
| 05/04/2011 | \$ / R On 19-September-11 | 8.00 | P | Foreign Exchange Future | 1.16700 | 1.19700 | 0 |
| 05/04/2011 | \$ / R On 19-September-11 | 8.05 | C | Foreign Exchange Future | 0.05800 | 0.05700 | 0 |
| 05/04/2011 | \$ / R On 19-September-11 | 8.05 | P | Foreign Exchange Future | 1.21300 | 1.24400 | 0 |
| 05/04/2011 | \$ / R On 19-September-11 | 8.10 | C | Foreign Exchange Future | 0.05500 | 0.05400 | 0 |
| 05/04/2011 | \$ / R On 19-September-11 | 8.10 | P | Foreign Exchange Future | 1.26000 | 1.29100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/04/2011 | \$ / R On 14-December-15 | 9.15 | C | Foreign Exchange Future | 1.36600 | 1.38900 | 0 |
| 05/04/2011 | \$ / R On 14-December-15 | 9.15 | P | Foreign Exchange Future | 1.46000 | 1.51600 | 0 |
| 05/04/2011 | \$ / R On 14-December-15 | 9.20 | C | Foreign Exchange Future | 1.35000 | 1.37300 | 0 |
| 05/04/2011 | \$ / R On 14-December-15 | 9.20 | P | Foreign Exchange Future | 1.49400 | 1.55000 | 0 |
| 05/04/2011 | \$ / R On 14-December-15 | 9.25 | C | Foreign Exchange Future | 1.33400 | 1.35700 | 0 |
| 05/04/2011 | \$ / R On 14-December-15 | 9.25 | P | Foreign Exchange Future | 1.52800 | 1.58400 | 0 |
| 05/04/2011 | \$ / R MAXI On 19-September-11 | | | Foreign Exchange Future | 6.89550 | 6.86330 | 0 |
| 05/04/2011 | \$ / R MAXI On 13-June-11 | 7.00 | C | Foreign Exchange Future | 0.08733 | 0.08218 | 0 |
| 05/04/2011 | \$ / R MAXI On 13-June-11 | 7.00 | P | Foreign Exchange Future | 0.29173 | 0.31798 | 0 |
| 05/04/2011 | \$ / R MAXI On 19-September-11 | 7.05 | C | Foreign Exchange Future | 0.21491 | 0.20627 | 0 |
| 05/04/2011 | \$ / R MAXI On 19-September-11 | 7.05 | P | Foreign Exchange Future | 0.36941 | 0.39297 | 0 |
| 05/04/2011 | \$ / R MAXI On 19-September-11 | 7.10 | C | Foreign Exchange Future | 0.19978 | 0.19184 | 0 |
| 05/04/2011 | \$ / R MAXI On 19-September-11 | 7.10 | P | Foreign Exchange Future | 0.40428 | 0.42854 | 0 |
| 05/04/2011 | \$ / R MAXI On 19-September-11 | 7.15 | C | Foreign Exchange Future | 0.18581 | 0.17852 | 0 |
| 05/04/2011 | \$ / R MAXI On 19-September-11 | 7.15 | P | Foreign Exchange Future | 0.44031 | 0.46522 | 0 |
| 05/04/2011 | \$ / R MAXI On 13-June-11 | 7.35 | C | Foreign Exchange Future | 0.02983 | 0.02859 | 0 |
| 05/04/2011 | \$ / R MAXI On 13-June-11 | 7.35 | P | Foreign Exchange Future | 0.58423 | 0.61439 | 60 |
| 05/04/2011 | £ / R On 19-December-11 | | | Foreign Exchange Future | 11.31840 | 11.17510 | 456 |
| 05/04/2011 | £ / R On 13-June-11 | 10.75 | C | Foreign Exchange Future | 0.41800 | 0.32700 | 0 |
| 05/04/2011 | £ / R On 13-June-11 | 10.75 | P | Foreign Exchange Future | 0.12200 | 0.17100 | 10 |
| 05/04/2011 | £ / R On 19-September-11 | 11.45 | C | Foreign Exchange Future | 0.32400 | 0.27600 | 0 |
| 05/04/2011 | £ / R On 19-September-11 | 11.45 | P | Foreign Exchange Future | 0.58800 | 0.68200 | 0 |
| 05/04/2011 | £ / R On 19-September-11 | 11.50 | C | Foreign Exchange Future | 0.30800 | 0.26200 | 0 |
| 05/04/2011 | £ / R On 19-September-11 | 11.50 | P | Foreign Exchange Future | 0.62200 | 0.71800 | 0 |
| 05/04/2011 | £ / R On 19-September-11 | 11.55 | C | Foreign Exchange Future | 0.29300 | 0.24900 | 0 |
| 05/04/2011 | £ / R On 19-September-11 | 11.55 | P | Foreign Exchange Future | 0.65700 | 0.75500 | 0 |
| 05/04/2011 | £ / R On 19-December-11 | 11.60 | C | Foreign Exchange Future | 0.44900 | 0.39700 | 0 |
| 05/04/2011 | £ / R On 19-December-11 | 11.60 | P | Foreign Exchange Future | 0.73100 | 0.82200 | 0 |
| 05/04/2011 | £ / R On 19-December-11 | 11.65 | C | Foreign Exchange Future | 0.43300 | 0.38200 | 0 |
| 05/04/2011 | £ / R On 19-December-11 | 11.65 | P | Foreign Exchange Future | 0.76500 | 0.85700 | 0 |
| 05/04/2011 | £ / R On 19-December-11 | 11.70 | C | Foreign Exchange Future | 0.41700 | 0.36800 | 0 |
| 05/04/2011 | £ / R On 19-December-11 | 11.70 | P | Foreign Exchange Future | 0.79900 | 0.89300 | 0 |
| 05/04/2011 | £ / R On 13-June-11 | 11.80 | C | Foreign Exchange Future | 0.05500 | 0.04100 | 0 |
| 05/04/2011 | £ / R On 13-June-11 | 11.80 | P | Foreign Exchange Future | 0.80900 | 0.93500 | 0 |
| 05/04/2011 | £ / R On 13-June-11 | 11.85 | C | Foreign Exchange Future | 0.05000 | 0.03700 | 0 |
| 05/04/2011 | £ / R On 13-June-11 | 11.85 | P | Foreign Exchange Future | 0.85400 | 0.98100 | 0 |
| 05/04/2011 | £ / R On 13-June-11 | 11.90 | C | Foreign Exchange Future | 0.04500 | 0.03400 | 0 |
| 05/04/2011 | £ / R On 13-June-11 | 11.90 | P | Foreign Exchange Future | 0.89900 | 1.02800 | 0 |
| 05/04/2011 | £ / R On 13-June-11 | 11.95 | C | Foreign Exchange Future | 0.04100 | 0.03000 | 0 |
| 05/04/2011 | £ / R On 13-June-11 | 11.95 | P | Foreign Exchange Future | 0.94500 | 1.07400 | 100 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/04/2011 | £ / R On 19-September-11 | 12.10 | C | Foreign Exchange Future | 0.17000 | 0.14300 | 0 |
| 05/04/2011 | £ / R On 19-September-11 | 12.10 | P | Foreign Exchange Future | 1.08400 | 1.19900 | 200 |
| 05/04/2011 | £ / R On 19-December-11 | 12.20 | C | Foreign Exchange Future | 0.28900 | 0.25300 | 0 |
| 05/04/2011 | £ / R On 19-December-11 | 12.20 | P | Foreign Exchange Future | 1.17100 | 1.27800 | 250 |
| 05/04/2011 | ¥ / R On 19-September-11 | | | Foreign Exchange Future | 0.08170 | 0.08190 | 16,271 |
| 05/04/2011 | ¥ / R On 19-September-11 | 0.07 | C | Foreign Exchange Future | 0.01188 | 0.01208 | 0 |
| 05/04/2011 | ¥ / R On 19-September-11 | 0.07 | P | Foreign Exchange Future | 0.00018 | 0.00018 | 0 |
| 05/04/2011 | ¥ / R On 13-June-11 | 0.08 | C | Foreign Exchange Future | 0.00584 | 0.00604 | 0 |
| 05/04/2011 | ¥ / R On 13-June-11 | 0.08 | P | Foreign Exchange Future | 0.00044 | 0.00044 | 0 |
| 05/04/2011 | ¥ / R On 19-September-11 | 0.08 | C | Foreign Exchange Future | 0.00455 | 0.00467 | 0 |
| 05/04/2011 | ¥ / R On 19-September-11 | 0.08 | P | Foreign Exchange Future | 0.00285 | 0.00277 | 0 |
| 05/04/2011 | ¥ / R On 13-June-11 | 0.09 | C | Foreign Exchange Future | 0.00094 | 0.00103 | 0 |
| 05/04/2011 | ¥ / R On 13-June-11 | 0.09 | P | Foreign Exchange Future | 0.00554 | 0.00543 | 0 |
| 05/04/2011 | ¥ / R On 19-September-11 | 0.09 | C | Foreign Exchange Future | 0.00166 | 0.00171 | 0 |
| 05/04/2011 | ¥ / R On 19-September-11 | 0.09 | P | Foreign Exchange Future | 0.00996 | 0.00981 | 0 |
| 05/04/2011 | ¥ / R On 13-June-11 | 0.10 | C | Foreign Exchange Future | 0.00013 | 0.00016 | 0 |
| 05/04/2011 | ¥ / R On 13-June-11 | 0.10 | P | Foreign Exchange Future | 0.01473 | 0.01456 | 0 |
| 05/04/2011 | € / R On 19-December-11 | | | Foreign Exchange Future | 9.86000 | 9.83720 | 300 |
| 05/04/2011 | € / R On 19-September-11 | 9.60 | C | Foreign Exchange Future | 0.42400 | 0.41300 | 0 |
| 05/04/2011 | € / R On 19-September-11 | 9.60 | P | Foreign Exchange Future | 0.27200 | 0.28300 | 0 |
| 05/04/2011 | € / R On 19-September-11 | 9.65 | C | Foreign Exchange Future | 0.39700 | 0.38600 | 0 |
| 05/04/2011 | € / R On 19-September-11 | 9.65 | P | Foreign Exchange Future | 0.29500 | 0.30600 | 0 |
| 05/04/2011 | € / R On 19-September-11 | 9.70 | C | Foreign Exchange Future | 0.37000 | 0.36100 | 0 |
| 05/04/2011 | € / R On 19-September-11 | 9.70 | P | Foreign Exchange Future | 0.31800 | 0.33100 | 0 |
| 05/04/2011 | € / R On 19-December-11 | 9.75 | C | Foreign Exchange Future | 0.50000 | 0.49200 | 0 |
| 05/04/2011 | € / R On 19-December-11 | 9.75 | P | Foreign Exchange Future | 0.39000 | 0.40500 | 0 |
| 05/04/2011 | € / R On 19-December-11 | 9.80 | C | Foreign Exchange Future | 0.47500 | 0.46800 | 0 |
| 05/04/2011 | € / R On 19-December-11 | 9.80 | P | Foreign Exchange Future | 0.41500 | 0.43100 | 0 |
| 05/04/2011 | € / R On 19-December-11 | 9.85 | C | Foreign Exchange Future | 0.45100 | 0.44400 | 0 |
| 05/04/2011 | € / R On 19-December-11 | 9.85 | P | Foreign Exchange Future | 0.44100 | 0.45700 | 0 |
| 05/04/2011 | AU\$ / R On 14-December-15 | | | Foreign Exchange Future | 7.99660 | 7.94020 | 0 |
| 05/04/2011 | AU\$ / R On 19-December-11 | 6.60 | C | Foreign Exchange Future | 0.50200 | 0.48000 | 0 |
| 05/04/2011 | AU\$ / R On 19-December-11 | 6.60 | P | Foreign Exchange Future | 0.09900 | 0.10700 | 0 |
| 05/04/2011 | AU\$ / R On 19-December-11 | 6.65 | C | Foreign Exchange Future | 0.46700 | 0.44600 | 0 |
| 05/04/2011 | AU\$ / R On 19-December-11 | 6.65 | P | Foreign Exchange Future | 0.11400 | 0.12300 | 0 |
| 05/04/2011 | AU\$ / R On 19-December-11 | 6.70 | C | Foreign Exchange Future | 0.43300 | 0.41200 | 0 |
| 05/04/2011 | AU\$ / R On 19-December-11 | 6.70 | P | Foreign Exchange Future | 0.13000 | 0.13900 | 0 |
| 05/04/2011 | AU\$ / R On 14-December-15 | 7.25 | C | Foreign Exchange Future | 1.29200 | 1.25300 | 0 |
| 05/04/2011 | AU\$ / R On 14-December-15 | 7.25 | P | Foreign Exchange Future | 0.54500 | 0.56300 | 0 |
| 05/04/2011 | AU\$ / R On 14-December-15 | 7.30 | C | Foreign Exchange Future | 1.26200 | 1.22400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 05/04/2011 | AU\$ / R On 14-December-15 | 7.30 | P | Foreign Exchange Future | 0.56500 | 0.58400 | 0 |
| 05/04/2011 | AU\$ / R On 14-December-15 | 7.35 | C | Foreign Exchange Future | 1.23400 | 1.19600 | 0 |
| 05/04/2011 | AU\$ / R On 14-December-15 | 7.35 | P | Foreign Exchange Future | 0.58700 | 0.60600 | 0 |
| 05/04/2011 | CAD/ R On 19-September-11 | | | Foreign Exchange Future | 7.11690 | 7.06470 | 0 |
| 05/04/2011 | CAD/ R On 13-June-11 | 6.85 | C | Foreign Exchange Future | 0.25000 | 0.21500 | 0 |
| 05/04/2011 | CAD/ R On 13-June-11 | 6.85 | P | Foreign Exchange Future | 0.06800 | 0.08400 | 0 |
| 05/04/2011 | CAD/ R On 13-June-11 | 6.90 | C | Foreign Exchange Future | 0.21400 | 0.18200 | 0 |
| 05/04/2011 | CAD/ R On 13-June-11 | 6.90 | P | Foreign Exchange Future | 0.08200 | 0.10100 | 0 |
| 05/04/2011 | CAD/ R On 13-June-11 | 6.95 | C | Foreign Exchange Future | 0.18100 | 0.15200 | 0 |
| 05/04/2011 | CAD/ R On 13-June-11 | 6.95 | P | Foreign Exchange Future | 0.09900 | 0.12100 | 0 |
| 05/04/2011 | CAD/ R On 19-September-11 | 7.20 | C | Foreign Exchange Future | 0.17700 | 0.15900 | 0 |
| 05/04/2011 | CAD/ R On 19-September-11 | 7.20 | P | Foreign Exchange Future | 0.26000 | 0.29400 | 0 |
| 05/04/2011 | CAD/ R On 19-September-11 | 7.25 | C | Foreign Exchange Future | 0.15900 | 0.14300 | 0 |
| 05/04/2011 | CAD/ R On 19-September-11 | 7.25 | P | Foreign Exchange Future | 0.29200 | 0.32800 | 0 |
| 05/04/2011 | CAD/ R On 19-September-11 | 7.30 | C | Foreign Exchange Future | 0.14300 | 0.12900 | 0 |
| 05/04/2011 | CAD/ R On 19-September-11 | 7.30 | P | Foreign Exchange Future | 0.32600 | 0.36400 | 0 |
| 05/04/2011 | CHF / R On 19-September-11 | | | Foreign Exchange Future | 7.47350 | 7.47160 | 0 |
| 05/04/2011 | CHF / R On 13-June-11 | 7.05 | C | Foreign Exchange Future | 0.38900 | 0.39100 | 0 |
| 05/04/2011 | CHF / R On 13-June-11 | 7.05 | P | Foreign Exchange Future | 0.07800 | 0.08200 | 0 |
| 05/04/2011 | CHF / R On 13-June-11 | 7.10 | C | Foreign Exchange Future | 0.35200 | 0.35400 | 0 |
| 05/04/2011 | CHF / R On 13-June-11 | 7.10 | P | Foreign Exchange Future | 0.09100 | 0.09500 | 0 |
| 05/04/2011 | CHF / R On 13-June-11 | 7.15 | C | Foreign Exchange Future | 0.31600 | 0.31800 | 0 |
| 05/04/2011 | CHF / R On 13-June-11 | 7.15 | P | Foreign Exchange Future | 0.10500 | 0.10900 | 0 |
| 05/04/2011 | CHF / R On 19-September-11 | 7.60 | C | Foreign Exchange Future | 0.25600 | 0.25700 | 0 |
| 05/04/2011 | CHF / R On 19-September-11 | 7.60 | P | Foreign Exchange Future | 0.38300 | 0.38500 | 0 |
| 05/04/2011 | CHF / R On 19-September-11 | 7.65 | C | Foreign Exchange Future | 0.23800 | 0.23900 | 0 |
| 05/04/2011 | CHF / R On 19-September-11 | 7.65 | P | Foreign Exchange Future | 0.41500 | 0.41700 | 0 |
| 05/04/2011 | CHF / R On 19-September-11 | 7.70 | C | Foreign Exchange Future | 0.22100 | 0.22200 | 0 |
| 05/04/2011 | CHF / R On 19-September-11 | 7.70 | P | Foreign Exchange Future | 0.44800 | 0.45000 | 0 |
| 05/04/2011 | RAIN On 13-June-11 | | | Foreign Exchange Future | 13,658.86000 | 13,612.73000 | 0 |
| 05/04/2011 | RAIN On 13-June-11 | 13499.99 | C | Foreign Exchange Future | 158.90000 | 112.70000 | 0 |
| 05/04/2011 | RAIN On 13-June-11 | 13499.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/04/2011 | RAIN On 13-June-11 | 13500.00 | C | Foreign Exchange Future | 158.90000 | 112.70000 | 0 |
| 05/04/2011 | RAIN On 13-June-11 | 13500.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/04/2011 | RAIN On 13-June-11 | 13500.01 | C | Foreign Exchange Future | 158.90000 | 112.70000 | 0 |
| 05/04/2011 | RAIN On 13-June-11 | 13500.01 | P | Foreign Exchange Future | 0.10000 | 0.00000 | 0 |
| 05/04/2011 | YUAN/R On 19-September-11 | | | Foreign Exchange Future | 1.06100 | 1.05640 | 0 |
| 05/04/2011 | YUAN/R On 13-June-11 | 1.00 | C | Foreign Exchange Future | 0.04950 | 0.04650 | 0 |
| 05/04/2011 | YUAN/R On 13-June-11 | 1.00 | P | Foreign Exchange Future | 0.00740 | 0.00890 | 0 |
| 05/04/2011 | YUAN/R On 19-September-11 | 1.05 | C | Foreign Exchange Future | 0.04600 | 0.04400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------------------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|-------------------|
| 05/04/2011 | YUAN/R On 19-September-11 | 1.05 | P | Foreign Exchange Future | 0.03500 | 0.03760 | 0 |
| 05/04/2011 | YUAN/R On 19-September-11 | 1.10 | C | Foreign Exchange Future | 0.02790 | 0.02670 | 0 |
| 05/04/2011 | YUAN/R On 19-September-11 | 1.10 | P | Foreign Exchange Future | 0.06690 | 0.07030 | 0 |
| 05/04/2011 | YUAN/R On 19-September-11 | 1.15 | C | Foreign Exchange Future | 0.01730 | 0.01660 | 0 |
| 05/04/2011 | YUAN/R On 19-September-11 | 1.15 | P | Foreign Exchange Future | 0.10630 | 0.11020 | 0 |
| Futures Open Interest | | | | | | | 692,364.00 |
| Options Open Interest | | | | | | | 111,400.00 |
| Total | | | | | | | 803,764.00 |