



Currency Futures & Options Weekly Statistics

From: 04/07/2011 To: 04/07/2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/07/2011 | \$ / R On 14-December-15 | | | Foreign Exchange Future | 9.04320 | 9.07860 | 0 |
| 04/07/2011 | \$ / R On 19-September-11 | 5.75 | C | Foreign Exchange Future | 1.04200 | 1.08000 | 0 |
| 04/07/2011 | \$ / R On 19-September-11 | 5.75 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 04/07/2011 | \$ / R On 19-September-11 | 5.80 | C | Foreign Exchange Future | 0.99300 | 1.03000 | 0 |
| 04/07/2011 | \$ / R On 19-September-11 | 5.80 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 04/07/2011 | \$ / R On 19-September-11 | 5.85 | C | Foreign Exchange Future | 0.94300 | 0.00000 | 0 |
| 04/07/2011 | \$ / R On 19-September-11 | 5.85 | P | Foreign Exchange Future | 0.00200 | 0.00000 | 0 |
| 04/07/2011 | \$ / R On 19-December-11 | 5.95 | C | Foreign Exchange Future | 0.95400 | 0.99200 | 0 |
| 04/07/2011 | \$ / R On 19-December-11 | 5.95 | P | Foreign Exchange Future | 0.02000 | 0.02100 | 0 |
| 04/07/2011 | \$ / R On 19-December-11 | 6.00 | C | Foreign Exchange Future | 0.90900 | 0.00000 | 0 |
| 04/07/2011 | \$ / R On 19-December-11 | 6.00 | P | Foreign Exchange Future | 0.02500 | 0.00000 | 0 |
| 04/07/2011 | \$ / R On 19-December-11 | 6.15 | C | Foreign Exchange Future | 0.77600 | 0.81400 | 0 |
| 04/07/2011 | \$ / R On 19-December-11 | 6.15 | P | Foreign Exchange Future | 0.04200 | 0.04300 | 5,000 |
| 04/07/2011 | \$ / R On 19-December-11 | 6.25 | C | Foreign Exchange Future | 0.69300 | 0.72900 | 0 |
| 04/07/2011 | \$ / R On 19-December-11 | 6.25 | P | Foreign Exchange Future | 0.05900 | 0.05800 | 0 |
| 04/07/2011 | \$ / R On 19-December-11 | 6.30 | C | Foreign Exchange Future | 0.65200 | 0.68800 | 0 |
| 04/07/2011 | \$ / R On 19-December-11 | 6.30 | P | Foreign Exchange Future | 0.06800 | 0.06700 | 0 |
| 04/07/2011 | \$ / R On 19-December-11 | 6.35 | C | Foreign Exchange Future | 0.61300 | 0.64900 | 0 |
| 04/07/2011 | \$ / R On 19-December-11 | 6.35 | P | Foreign Exchange Future | 0.07900 | 0.07800 | 0 |
| 04/07/2011 | \$ / R On 19-December-11 | 6.40 | C | Foreign Exchange Future | 0.57500 | 0.61000 | 0 |
| 04/07/2011 | \$ / R On 19-December-11 | 6.40 | P | Foreign Exchange Future | 0.09100 | 0.08900 | 0 |
| 04/07/2011 | \$ / R On 19-December-11 | 6.45 | C | Foreign Exchange Future | 0.53900 | 0.57300 | 0 |
| 04/07/2011 | \$ / R On 19-December-11 | 6.45 | P | Foreign Exchange Future | 0.10500 | 0.10200 | 0 |
| 04/07/2011 | \$ / R On 19-September-11 | 6.55 | C | Foreign Exchange Future | 0.32200 | 0.35600 | 0 |
| 04/07/2011 | \$ / R On 19-September-11 | 6.55 | P | Foreign Exchange Future | 0.08100 | 0.07800 | 8,880 |
| 04/07/2011 | \$ / R On 19-September-11 | 6.60 | C | Foreign Exchange Future | 0.28800 | 0.32000 | 6,060 |
| 04/07/2011 | \$ / R On 19-September-11 | 6.60 | P | Foreign Exchange Future | 0.09700 | 0.09200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/07/2011 | \$ / R On 19-March-12 | 6.65 | C | Foreign Exchange Future | 0.53300 | 0.56000 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 6.65 | P | Foreign Exchange Future | 0.20300 | 0.19500 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 6.70 | C | Foreign Exchange Future | 0.50300 | 0.52900 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 6.70 | P | Foreign Exchange Future | 0.22300 | 0.21400 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 6.75 | C | Foreign Exchange Future | 0.47400 | 0.49900 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 6.75 | P | Foreign Exchange Future | 0.24400 | 0.23400 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 6.80 | C | Foreign Exchange Future | 0.44600 | 0.47000 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 6.80 | P | Foreign Exchange Future | 0.26600 | 0.25500 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 6.85 | C | Foreign Exchange Future | 0.42000 | 0.44300 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 6.85 | P | Foreign Exchange Future | 0.29000 | 0.27800 | 0 |
| 04/07/2011 | \$ / R On 19-September-11 | 6.90 | C | Foreign Exchange Future | 0.13600 | 0.15900 | 6,000 |
| 04/07/2011 | \$ / R On 19-September-11 | 6.90 | P | Foreign Exchange Future | 0.24500 | 0.23100 | 10,000 |
| 04/07/2011 | \$ / R On 19-September-11 | 6.95 | C | Foreign Exchange Future | 0.12100 | 0.14200 | 0 |
| 04/07/2011 | \$ / R On 19-September-11 | 6.95 | P | Foreign Exchange Future | 0.28000 | 0.26400 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 6.99 | C | Foreign Exchange Future | 0.35300 | 0.37300 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 6.99 | P | Foreign Exchange Future | 0.35900 | 0.34400 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 7.00 | C | Foreign Exchange Future | 0.34700 | 0.36700 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 7.00 | P | Foreign Exchange Future | 0.36700 | 0.35200 | 1,000 |
| 04/07/2011 | \$ / R On 19-March-12 | 7.04 | C | Foreign Exchange Future | 0.33300 | 0.35300 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 7.04 | P | Foreign Exchange Future | 0.38900 | 0.37400 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 7.09 | C | Foreign Exchange Future | 0.31600 | 0.33400 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 7.09 | P | Foreign Exchange Future | 0.42200 | 0.40500 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 7.10 | C | Foreign Exchange Future | 0.31100 | 0.32900 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 7.10 | P | Foreign Exchange Future | 0.43100 | 0.41400 | 0 |
| 04/07/2011 | \$ / R On 17-September-12 | 7.15 | C | Foreign Exchange Future | 0.51500 | 0.53700 | 13,000 |
| 04/07/2011 | \$ / R On 17-September-12 | 7.15 | P | Foreign Exchange Future | 0.47100 | 0.45500 | 0 |
| 04/07/2011 | \$ / R On 17-September-12 | 7.20 | C | Foreign Exchange Future | 0.49400 | 0.51400 | 0 |
| 04/07/2011 | \$ / R On 17-September-12 | 7.20 | P | Foreign Exchange Future | 0.50000 | 0.48200 | 0 |
| 04/07/2011 | \$ / R On 17-September-12 | 7.25 | C | Foreign Exchange Future | 0.47500 | 0.49500 | 0 |
| 04/07/2011 | \$ / R On 17-September-12 | 7.25 | P | Foreign Exchange Future | 0.53100 | 0.51300 | 0 |
| 04/07/2011 | \$ / R On 17-September-12 | 7.30 | C | Foreign Exchange Future | 0.45800 | 0.47700 | 11,000 |
| 04/07/2011 | \$ / R On 17-September-12 | 7.30 | P | Foreign Exchange Future | 0.56400 | 0.54500 | 0 |
| 04/07/2011 | \$ / R On 19-December-11 | 7.35 | C | Foreign Exchange Future | 0.14400 | 0.16100 | 0 |
| 04/07/2011 | \$ / R On 19-December-11 | 7.35 | P | Foreign Exchange Future | 0.61000 | 0.59000 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 7.40 | C | Foreign Exchange Future | 0.22600 | 0.24000 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 7.40 | P | Foreign Exchange Future | 0.64600 | 0.62500 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 7.45 | C | Foreign Exchange Future | 0.21500 | 0.22800 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 7.45 | P | Foreign Exchange Future | 0.68500 | 0.66300 | 0 |
| 04/07/2011 | \$ / R On 19-December-11 | 7.50 | C | Foreign Exchange Future | 0.11900 | 0.13300 | 500 |
| 04/07/2011 | \$ / R On 19-December-11 | 7.50 | P | Foreign Exchange Future | 0.73500 | 0.71200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/07/2011 | \$ / R On 19-March-12 | 7.55 | C | Foreign Exchange Future | 0.19400 | 0.20700 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 7.55 | P | Foreign Exchange Future | 0.76400 | 0.74200 | 0 |
| 04/07/2011 | \$ / R On 19-September-11 | 7.60 | C | Foreign Exchange Future | 0.02800 | 0.03800 | 200 |
| 04/07/2011 | \$ / R On 19-September-11 | 7.60 | P | Foreign Exchange Future | 0.83700 | 0.81000 | 0 |
| 04/07/2011 | \$ / R On 14-December-12 | 7.65 | C | Foreign Exchange Future | 0.44400 | 0.46100 | 0 |
| 04/07/2011 | \$ / R On 14-December-12 | 7.65 | P | Foreign Exchange Future | 0.79300 | 0.77200 | 0 |
| 04/07/2011 | \$ / R On 14-December-12 | 7.70 | C | Foreign Exchange Future | 0.43000 | 0.44700 | 0 |
| 04/07/2011 | \$ / R On 14-December-12 | 7.70 | P | Foreign Exchange Future | 0.82900 | 0.80800 | 0 |
| 04/07/2011 | \$ / R On 14-December-12 | 7.75 | C | Foreign Exchange Future | 0.41600 | 0.43300 | 0 |
| 04/07/2011 | \$ / R On 14-December-12 | 7.75 | P | Foreign Exchange Future | 0.86500 | 0.84400 | 0 |
| 04/07/2011 | \$ / R On 19-September-11 | 7.80 | C | Foreign Exchange Future | 0.01900 | 0.02700 | 15,000 |
| 04/07/2011 | \$ / R On 19-September-11 | 7.80 | P | Foreign Exchange Future | 1.02800 | 0.99900 | 0 |
| 04/07/2011 | \$ / R On 19-December-11 | 7.90 | C | Foreign Exchange Future | 0.07300 | 0.08300 | 0 |
| 04/07/2011 | \$ / R On 19-December-11 | 7.90 | P | Foreign Exchange Future | 1.08900 | 1.06200 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 7.95 | C | Foreign Exchange Future | 0.13300 | 0.14200 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 7.95 | P | Foreign Exchange Future | 1.10300 | 1.07700 | 0 |
| 04/07/2011 | \$ / R On 12-December-14 | 8.00 | C | Foreign Exchange Future | 1.18000 | 1.20200 | 200 |
| 04/07/2011 | \$ / R On 12-December-14 | 8.00 | P | Foreign Exchange Future | 0.89300 | 0.88000 | 0 |
| 04/07/2011 | \$ / R On 19-December-11 | 8.05 | C | Foreign Exchange Future | 0.06200 | 0.07100 | 0 |
| 04/07/2011 | \$ / R On 19-December-11 | 8.05 | P | Foreign Exchange Future | 1.22800 | 1.20000 | 0 |
| 04/07/2011 | \$ / R On 19-September-11 | 8.10 | C | Foreign Exchange Future | 0.01200 | 0.01700 | 0 |
| 04/07/2011 | \$ / R On 19-September-11 | 8.10 | P | Foreign Exchange Future | 1.32100 | 1.28900 | 0 |
| 04/07/2011 | \$ / R On 19-September-11 | 8.15 | C | Foreign Exchange Future | 0.01100 | 0.01600 | 0 |
| 04/07/2011 | \$ / R On 19-September-11 | 8.15 | P | Foreign Exchange Future | 1.37000 | 1.33800 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 8.30 | C | Foreign Exchange Future | 0.09900 | 0.10600 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 8.30 | P | Foreign Exchange Future | 1.41900 | 1.39100 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 8.35 | C | Foreign Exchange Future | 0.09500 | 0.10200 | 0 |
| 04/07/2011 | \$ / R On 19-March-12 | 8.35 | P | Foreign Exchange Future | 1.46500 | 1.43700 | 0 |
| 04/07/2011 | \$ / R On 12-December-14 | 8.45 | C | Foreign Exchange Future | 1.02000 | 1.03900 | 0 |
| 04/07/2011 | \$ / R On 12-December-14 | 8.45 | P | Foreign Exchange Future | 1.18300 | 1.16700 | 0 |
| 04/07/2011 | \$ / R On 12-December-14 | 8.50 | C | Foreign Exchange Future | 1.00400 | 1.02300 | 0 |
| 04/07/2011 | \$ / R On 12-December-14 | 8.50 | P | Foreign Exchange Future | 1.21700 | 1.20100 | 0 |
| 04/07/2011 | \$ / R On 12-December-14 | 8.55 | C | Foreign Exchange Future | 0.98900 | 1.00700 | 0 |
| 04/07/2011 | \$ / R On 12-December-14 | 8.55 | P | Foreign Exchange Future | 1.25200 | 1.23500 | 0 |
| 04/07/2011 | \$ / R On 14-December-15 | 9.15 | C | Foreign Exchange Future | 1.37700 | 1.39400 | 0 |
| 04/07/2011 | \$ / R On 14-December-15 | 9.15 | P | Foreign Exchange Future | 1.48400 | 1.46500 | 0 |
| 04/07/2011 | \$ / R On 14-December-15 | 9.20 | C | Foreign Exchange Future | 1.36100 | 1.37800 | 0 |
| 04/07/2011 | \$ / R On 14-December-15 | 9.20 | P | Foreign Exchange Future | 1.51800 | 1.49900 | 0 |
| 04/07/2011 | \$ / R On 14-December-15 | 9.25 | C | Foreign Exchange Future | 1.34600 | 1.36200 | 0 |
| 04/07/2011 | \$ / R On 14-December-15 | 9.25 | P | Foreign Exchange Future | 1.55300 | 1.53300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/07/2011 | \$ / R On 19-September-11 | 9.80 | C | Foreign Exchange Future | 0.00000 | 0.00200 | 0 |
| 04/07/2011 | \$ / R On 19-September-11 | 9.80 | P | Foreign Exchange Future | 3.00900 | 2.97400 | 0 |
| 04/07/2011 | \$ / R MAXI On 19-December-11 | | | Foreign Exchange Future | 6.88400 | 6.92060 | 20 |
| 04/07/2011 | \$ / R MAXI On 19-December-11 | 6.95 | C | Foreign Exchange Future | 0.25218 | 0.27533 | 0 |
| 04/07/2011 | \$ / R MAXI On 19-December-11 | 6.95 | P | Foreign Exchange Future | 0.31818 | 0.30473 | 0 |
| 04/07/2011 | \$ / R MAXI On 19-December-11 | 7.00 | C | Foreign Exchange Future | 0.23479 | 0.25698 | 0 |
| 04/07/2011 | \$ / R MAXI On 19-December-11 | 7.00 | P | Foreign Exchange Future | 0.35079 | 0.33638 | 0 |
| 04/07/2011 | \$ / R MAXI On 19-December-11 | 7.05 | C | Foreign Exchange Future | 0.21867 | 0.23992 | 0 |
| 04/07/2011 | \$ / R MAXI On 19-December-11 | 7.05 | P | Foreign Exchange Future | 0.38467 | 0.36932 | 0 |
| 04/07/2011 | \$ / R MAXI On 19-September-11 | 7.10 | C | Foreign Exchange Future | 0.08484 | 0.10262 | 0 |
| 04/07/2011 | \$ / R MAXI On 19-September-11 | 7.10 | P | Foreign Exchange Future | 0.39354 | 0.37502 | 0 |
| 04/07/2011 | \$ / R MAXI On 19-September-11 | 7.15 | C | Foreign Exchange Future | 0.07552 | 0.09219 | 0 |
| 04/07/2011 | \$ / R MAXI On 19-September-11 | 7.15 | P | Foreign Exchange Future | 0.43422 | 0.41459 | 0 |
| 04/07/2011 | £ / R On 18-June-12 | | | Foreign Exchange Future | 11.32510 | 11.37290 | 0 |
| 04/07/2011 | £ / R On 19-December-11 | 10.50 | C | Foreign Exchange Future | 0.71800 | 0.76600 | 0 |
| 04/07/2011 | £ / R On 19-December-11 | 10.50 | P | Foreign Exchange Future | 0.18500 | 0.18600 | 0 |
| 04/07/2011 | £ / R On 19-September-11 | 10.65 | C | Foreign Exchange Future | 0.39100 | 0.43100 | 0 |
| 04/07/2011 | £ / R On 19-September-11 | 10.65 | P | Foreign Exchange Future | 0.14500 | 0.13800 | 0 |
| 04/07/2011 | £ / R On 19-December-11 | 10.70 | C | Foreign Exchange Future | 0.59000 | 0.64100 | 0 |
| 04/07/2011 | £ / R On 19-December-11 | 10.70 | P | Foreign Exchange Future | 0.25700 | 0.26100 | 0 |
| 04/07/2011 | £ / R On 19-September-11 | 10.75 | C | Foreign Exchange Future | 0.32800 | 0.36600 | 0 |
| 04/07/2011 | £ / R On 19-September-11 | 10.75 | P | Foreign Exchange Future | 0.18200 | 0.17300 | 0 |
| 04/07/2011 | £ / R On 19-September-11 | 10.85 | C | Foreign Exchange Future | 0.27000 | 0.30700 | 0 |
| 04/07/2011 | £ / R On 19-September-11 | 10.85 | P | Foreign Exchange Future | 0.22400 | 0.21400 | 630 |
| 04/07/2011 | £ / R On 19-March-12 | 10.90 | C | Foreign Exchange Future | 0.67500 | 0.70500 | 0 |
| 04/07/2011 | £ / R On 19-March-12 | 10.90 | P | Foreign Exchange Future | 0.40100 | 0.38700 | 0 |
| 04/07/2011 | £ / R On 19-September-11 | 10.95 | C | Foreign Exchange Future | 0.22400 | 0.25400 | 0 |
| 04/07/2011 | £ / R On 19-September-11 | 10.95 | P | Foreign Exchange Future | 0.27800 | 0.26100 | 1,200 |
| 04/07/2011 | £ / R On 19-March-12 | 11.00 | C | Foreign Exchange Future | 0.62200 | 0.65100 | 0 |
| 04/07/2011 | £ / R On 19-March-12 | 11.00 | P | Foreign Exchange Future | 0.44800 | 0.43300 | 0 |
| 04/07/2011 | £ / R On 19-March-12 | 11.10 | C | Foreign Exchange Future | 0.57300 | 0.60000 | 0 |
| 04/07/2011 | £ / R On 19-March-12 | 11.10 | P | Foreign Exchange Future | 0.49900 | 0.48200 | 0 |
| 04/07/2011 | £ / R On 19-September-11 | 11.15 | C | Foreign Exchange Future | 0.15500 | 0.17900 | 0 |
| 04/07/2011 | £ / R On 19-September-11 | 11.15 | P | Foreign Exchange Future | 0.40900 | 0.38600 | 0 |
| 04/07/2011 | £ / R On 19-September-11 | 11.20 | C | Foreign Exchange Future | 0.14200 | 0.16400 | 1,200 |
| 04/07/2011 | £ / R On 19-September-11 | 11.20 | P | Foreign Exchange Future | 0.44600 | 0.42100 | 0 |
| 04/07/2011 | £ / R On 19-September-11 | 11.25 | C | Foreign Exchange Future | 0.12900 | 0.15000 | 0 |
| 04/07/2011 | £ / R On 19-September-11 | 11.25 | P | Foreign Exchange Future | 0.48300 | 0.45700 | 0 |
| 04/07/2011 | £ / R On 19-December-11 | 11.30 | C | Foreign Exchange Future | 0.31200 | 0.35800 | 0 |
| 04/07/2011 | £ / R On 19-December-11 | 11.30 | P | Foreign Exchange Future | 0.57900 | 0.57800 | 0 |

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|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/07/2011 | £ / R On 19-March-12 | 11.35 | C | Foreign Exchange Future | 0.47100 | 0.49300 | 0 |
| 04/07/2011 | £ / R On 19-March-12 | 11.35 | P | Foreign Exchange Future | 0.64700 | 0.62500 | 0 |
| 04/07/2011 | £ / R On 19-March-12 | 11.40 | C | Foreign Exchange Future | 0.45300 | 0.47400 | 0 |
| 04/07/2011 | £ / R On 19-March-12 | 11.40 | P | Foreign Exchange Future | 0.67900 | 0.65600 | 0 |
| 04/07/2011 | £ / R On 19-March-12 | 11.45 | C | Foreign Exchange Future | 0.43600 | 0.45700 | 0 |
| 04/07/2011 | £ / R On 19-March-12 | 11.45 | P | Foreign Exchange Future | 0.71200 | 0.68900 | 0 |
| 04/07/2011 | £ / R On 19-March-12 | 11.50 | C | Foreign Exchange Future | 0.42000 | 0.44000 | 0 |
| 04/07/2011 | £ / R On 19-March-12 | 11.50 | P | Foreign Exchange Future | 0.74600 | 0.72200 | 0 |
| 04/07/2011 | £ / R On 19-March-12 | 11.55 | C | Foreign Exchange Future | 0.40400 | 0.42300 | 0 |
| 04/07/2011 | £ / R On 19-March-12 | 11.55 | P | Foreign Exchange Future | 0.78000 | 0.75500 | 0 |
| 04/07/2011 | £ / R On 19-December-11 | 11.60 | C | Foreign Exchange Future | 0.22800 | 0.26100 | 0 |
| 04/07/2011 | £ / R On 19-December-11 | 11.60 | P | Foreign Exchange Future | 0.79500 | 0.78100 | 0 |
| 04/07/2011 | £ / R On 19-December-11 | 11.65 | C | Foreign Exchange Future | 0.21700 | 0.24800 | 0 |
| 04/07/2011 | £ / R On 19-December-11 | 11.65 | P | Foreign Exchange Future | 0.83400 | 0.81800 | 0 |
| 04/07/2011 | £ / R On 19-March-12 | 11.70 | C | Foreign Exchange Future | 0.36100 | 0.37800 | 0 |
| 04/07/2011 | £ / R On 19-March-12 | 11.70 | P | Foreign Exchange Future | 0.88700 | 0.86000 | 0 |
| 04/07/2011 | £ / R On 19-December-11 | 11.75 | C | Foreign Exchange Future | 0.19600 | 0.22300 | 0 |
| 04/07/2011 | £ / R On 19-December-11 | 11.75 | P | Foreign Exchange Future | 0.91300 | 0.89300 | 0 |
| 04/07/2011 | £ / R On 18-June-12 | 11.80 | C | Foreign Exchange Future | 0.47500 | 0.49400 | 0 |
| 04/07/2011 | £ / R On 18-June-12 | 11.80 | P | Foreign Exchange Future | 0.95000 | 0.92100 | 0 |
| 04/07/2011 | £ / R On 18-June-12 | 11.85 | C | Foreign Exchange Future | 0.46000 | 0.47900 | 0 |
| 04/07/2011 | £ / R On 18-June-12 | 11.85 | P | Foreign Exchange Future | 0.98500 | 0.95600 | 0 |
| 04/07/2011 | £ / R On 18-June-12 | 11.90 | C | Foreign Exchange Future | 0.44600 | 0.46400 | 0 |
| 04/07/2011 | £ / R On 18-June-12 | 11.90 | P | Foreign Exchange Future | 1.02100 | 0.99100 | 0 |
| 04/07/2011 | £ / R On 19-September-11 | 12.10 | C | Foreign Exchange Future | 0.02700 | 0.03300 | 0 |
| 04/07/2011 | £ / R On 19-September-11 | 12.10 | P | Foreign Exchange Future | 1.23100 | 1.19000 | 200 |
| 04/07/2011 | £ / R On 19-December-11 | 12.20 | C | Foreign Exchange Future | 0.12400 | 0.13600 | 0 |
| 04/07/2011 | £ / R On 19-December-11 | 12.20 | P | Foreign Exchange Future | 1.29100 | 1.25600 | 250 |
| 04/07/2011 | £ / R On 19-March-12 | 12.30 | C | Foreign Exchange Future | 0.23000 | 0.24200 | 0 |
| 04/07/2011 | £ / R On 19-March-12 | 12.30 | P | Foreign Exchange Future | 1.35600 | 1.32400 | 0 |
| 04/07/2011 | ¥ / R On 19-December-11 | | | Foreign Exchange Future | 0.08530 | 0.08560 | 0 |
| 04/07/2011 | ¥ / R On 19-December-11 | 0.07 | C | Foreign Exchange Future | 0.01539 | 0.01569 | 0 |
| 04/07/2011 | ¥ / R On 19-December-11 | 0.07 | P | Foreign Exchange Future | 0.00009 | 0.00009 | 0 |
| 04/07/2011 | ¥ / R On 19-December-11 | 0.08 | C | Foreign Exchange Future | 0.00695 | 0.00718 | 0 |
| 04/07/2011 | ¥ / R On 19-December-11 | 0.08 | P | Foreign Exchange Future | 0.00165 | 0.00158 | 0 |
| 04/07/2011 | ¥ / R On 19-December-11 | 0.09 | C | Foreign Exchange Future | 0.00273 | 0.00285 | 0 |
| 04/07/2011 | ¥ / R On 19-December-11 | 0.09 | P | Foreign Exchange Future | 0.00743 | 0.00725 | 0 |
| 04/07/2011 | ¥ / R On 19-September-11 | 11.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/07/2011 | ¥ / R On 19-September-11 | 11.50 | P | Foreign Exchange Future | 11.41590 | 11.41560 | 0 |
| 04/07/2011 | € / R On 19-March-12 | | | Foreign Exchange Future | 10.04710 | 10.07890 | 5,003 |

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|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/07/2011 | € / R On 19-March-12 | 9.00 | C | Foreign Exchange Future | 1.12800 | 1.15900 | 0 |
| 04/07/2011 | € / R On 19-March-12 | 9.00 | P | Foreign Exchange Future | 0.08100 | 0.08000 | 0 |
| 04/07/2011 | € / R On 19-March-12 | 9.05 | C | Foreign Exchange Future | 1.08500 | 1.11600 | 0 |
| 04/07/2011 | € / R On 19-March-12 | 9.05 | P | Foreign Exchange Future | 0.08800 | 0.08700 | 0 |
| 04/07/2011 | € / R On 19-December-11 | 9.30 | C | Foreign Exchange Future | 0.74400 | 0.77400 | 0 |
| 04/07/2011 | € / R On 19-December-11 | 9.30 | P | Foreign Exchange Future | 0.10400 | 0.10000 | 0 |
| 04/07/2011 | € / R On 19-December-11 | 9.40 | C | Foreign Exchange Future | 0.67000 | 0.69800 | 0 |
| 04/07/2011 | € / R On 19-December-11 | 9.40 | P | Foreign Exchange Future | 0.13000 | 0.12400 | 0 |
| 04/07/2011 | € / R On 19-December-11 | 9.55 | C | Foreign Exchange Future | 0.56600 | 0.59200 | 0 |
| 04/07/2011 | € / R On 19-December-11 | 9.55 | P | Foreign Exchange Future | 0.17600 | 0.16800 | 0 |
| 04/07/2011 | € / R On 19-September-11 | 9.60 | C | Foreign Exchange Future | 0.34900 | 0.37700 | 0 |
| 04/07/2011 | € / R On 19-September-11 | 9.60 | P | Foreign Exchange Future | 0.11500 | 0.10900 | 2,065 |
| 04/07/2011 | € / R On 19-September-11 | 9.65 | C | Foreign Exchange Future | 0.31600 | 0.34300 | 0 |
| 04/07/2011 | € / R On 19-September-11 | 9.65 | P | Foreign Exchange Future | 0.13200 | 0.12500 | 0 |
| 04/07/2011 | € / R On 19-September-11 | 9.70 | C | Foreign Exchange Future | 0.28500 | 0.31000 | 0 |
| 04/07/2011 | € / R On 19-September-11 | 9.70 | P | Foreign Exchange Future | 0.15100 | 0.14200 | 0 |
| 04/07/2011 | € / R On 19-December-11 | 9.75 | C | Foreign Exchange Future | 0.44400 | 0.46700 | 0 |
| 04/07/2011 | € / R On 19-December-11 | 9.75 | P | Foreign Exchange Future | 0.25400 | 0.24300 | 0 |
| 04/07/2011 | € / R On 19-March-12 | 9.80 | C | Foreign Exchange Future | 0.56600 | 0.59100 | 0 |
| 04/07/2011 | € / R On 19-March-12 | 9.80 | P | Foreign Exchange Future | 0.31900 | 0.31200 | 0 |
| 04/07/2011 | € / R On 19-December-11 | 9.85 | C | Foreign Exchange Future | 0.39000 | 0.41100 | 0 |
| 04/07/2011 | € / R On 19-December-11 | 9.85 | P | Foreign Exchange Future | 0.30000 | 0.28700 | 0 |
| 04/07/2011 | € / R On 19-March-12 | 9.90 | C | Foreign Exchange Future | 0.51300 | 0.53500 | 0 |
| 04/07/2011 | € / R On 19-March-12 | 9.90 | P | Foreign Exchange Future | 0.36600 | 0.35600 | 0 |
| 04/07/2011 | € / R On 19-December-11 | 10.00 | C | Foreign Exchange Future | 0.32100 | 0.33900 | 0 |
| 04/07/2011 | € / R On 19-December-11 | 10.00 | P | Foreign Exchange Future | 0.38100 | 0.36500 | 0 |
| 04/07/2011 | € / R On 19-March-12 | 10.05 | C | Foreign Exchange Future | 0.43900 | 0.46000 | 0 |
| 04/07/2011 | € / R On 19-March-12 | 10.05 | P | Foreign Exchange Future | 0.44200 | 0.43100 | 0 |
| 04/07/2011 | € / R On 19-March-12 | 10.10 | C | Foreign Exchange Future | 0.41900 | 0.43900 | 0 |
| 04/07/2011 | € / R On 19-March-12 | 10.10 | P | Foreign Exchange Future | 0.47200 | 0.46000 | 0 |
| 04/07/2011 | € / R On 19-March-12 | 10.15 | C | Foreign Exchange Future | 0.40100 | 0.42000 | 0 |
| 04/07/2011 | € / R On 19-March-12 | 10.15 | P | Foreign Exchange Future | 0.50400 | 0.49100 | 0 |
| 04/07/2011 | € / R On 19-March-12 | 10.25 | C | Foreign Exchange Future | 0.36600 | 0.38400 | 0 |
| 04/07/2011 | € / R On 19-March-12 | 10.25 | P | Foreign Exchange Future | 0.56900 | 0.55500 | 0 |
| 04/07/2011 | € / R On 19-September-11 | 10.40 | C | Foreign Exchange Future | 0.05800 | 0.06700 | 3,590 |
| 04/07/2011 | € / R On 19-September-11 | 10.40 | P | Foreign Exchange Future | 0.62400 | 0.59900 | 0 |
| 04/07/2011 | € / R On 19-September-11 | 10.55 | C | Foreign Exchange Future | 0.04100 | 0.04800 | 0 |
| 04/07/2011 | € / R On 19-September-11 | 10.55 | P | Foreign Exchange Future | 0.75700 | 0.73000 | 0 |
| 04/07/2011 | € / R On 19-March-12 | 10.60 | C | Foreign Exchange Future | 0.26700 | 0.28100 | 0 |
| 04/07/2011 | € / R On 19-March-12 | 10.60 | P | Foreign Exchange Future | 0.82000 | 0.80200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/07/2011 | € / R On 19-September-11 | 10.65 | C | Foreign Exchange Future | 0.03200 | 0.03800 | 0 |
| 04/07/2011 | € / R On 19-September-11 | 10.65 | P | Foreign Exchange Future | 0.84800 | 0.82000 | 0 |
| 04/07/2011 | AU\$ / R On 14-December-15 | | | Foreign Exchange Future | 8.26450 | 8.25820 | 0 |
| 04/07/2011 | AU\$ / R On 19-March-12 | 6.20 | C | Foreign Exchange Future | 1.06500 | 1.10600 | 0 |
| 04/07/2011 | AU\$ / R On 19-March-12 | 6.20 | P | Foreign Exchange Future | 0.01800 | 0.01800 | 0 |
| 04/07/2011 | AU\$ / R On 19-December-11 | 6.60 | C | Foreign Exchange Future | 0.66500 | 0.70500 | 0 |
| 04/07/2011 | AU\$ / R On 19-December-11 | 6.60 | P | Foreign Exchange Future | 0.03700 | 0.03300 | 0 |
| 04/07/2011 | AU\$ / R On 19-December-11 | 6.65 | C | Foreign Exchange Future | 0.62300 | 0.66200 | 0 |
| 04/07/2011 | AU\$ / R On 19-December-11 | 6.65 | P | Foreign Exchange Future | 0.04500 | 0.04000 | 0 |
| 04/07/2011 | AU\$ / R On 19-December-11 | 6.70 | C | Foreign Exchange Future | 0.58100 | 0.62000 | 0 |
| 04/07/2011 | AU\$ / R On 19-December-11 | 6.70 | P | Foreign Exchange Future | 0.05300 | 0.04800 | 0 |
| 04/07/2011 | AU\$ / R On 19-September-11 | 6.75 | C | Foreign Exchange Future | 0.48700 | 0.52900 | 0 |
| 04/07/2011 | AU\$ / R On 19-September-11 | 6.75 | P | Foreign Exchange Future | 0.02600 | 0.02300 | 0 |
| 04/07/2011 | AU\$ / R On 19-September-11 | 6.80 | C | Foreign Exchange Future | 0.44300 | 0.48400 | 0 |
| 04/07/2011 | AU\$ / R On 19-September-11 | 6.80 | P | Foreign Exchange Future | 0.03200 | 0.02800 | 0 |
| 04/07/2011 | AU\$ / R On 19-March-12 | 6.95 | C | Foreign Exchange Future | 0.44800 | 0.47800 | 0 |
| 04/07/2011 | AU\$ / R On 19-March-12 | 6.95 | P | Foreign Exchange Future | 0.15100 | 0.14000 | 0 |
| 04/07/2011 | AU\$ / R On 19-March-12 | 7.00 | C | Foreign Exchange Future | 0.41500 | 0.44500 | 0 |
| 04/07/2011 | AU\$ / R On 19-March-12 | 7.00 | P | Foreign Exchange Future | 0.16800 | 0.15700 | 0 |
| 04/07/2011 | AU\$ / R On 19-September-11 | 7.10 | C | Foreign Exchange Future | 0.20800 | 0.24300 | 0 |
| 04/07/2011 | AU\$ / R On 19-September-11 | 7.10 | P | Foreign Exchange Future | 0.09700 | 0.08700 | 0 |
| 04/07/2011 | AU\$ / R On 19-September-11 | 7.15 | C | Foreign Exchange Future | 0.17600 | 0.20900 | 0 |
| 04/07/2011 | AU\$ / R On 19-September-11 | 7.15 | P | Foreign Exchange Future | 0.11500 | 0.10300 | 0 |
| 04/07/2011 | AU\$ / R On 19-March-12 | 7.20 | C | Foreign Exchange Future | 0.30000 | 0.32600 | 0 |
| 04/07/2011 | AU\$ / R On 19-March-12 | 7.20 | P | Foreign Exchange Future | 0.25300 | 0.23800 | 0 |
| 04/07/2011 | AU\$ / R On 14-December-15 | 7.25 | C | Foreign Exchange Future | 1.42100 | 1.41800 | 0 |
| 04/07/2011 | AU\$ / R On 14-December-15 | 7.25 | P | Foreign Exchange Future | 0.40700 | 0.41000 | 0 |
| 04/07/2011 | AU\$ / R On 14-December-15 | 7.30 | C | Foreign Exchange Future | 1.39300 | 1.38900 | 0 |
| 04/07/2011 | AU\$ / R On 14-December-15 | 7.30 | P | Foreign Exchange Future | 0.42900 | 0.43100 | 0 |
| 04/07/2011 | AU\$ / R On 14-December-15 | 7.35 | C | Foreign Exchange Future | 1.36500 | 1.36100 | 0 |
| 04/07/2011 | AU\$ / R On 14-December-15 | 7.35 | P | Foreign Exchange Future | 0.45100 | 0.45300 | 0 |
| 04/07/2011 | AU\$ / R On 19-March-12 | 7.40 | C | Foreign Exchange Future | 0.22000 | 0.23700 | 0 |
| 04/07/2011 | AU\$ / R On 19-March-12 | 7.40 | P | Foreign Exchange Future | 0.37300 | 0.34900 | 0 |
| 04/07/2011 | AU\$ / R On 19-March-12 | 7.45 | C | Foreign Exchange Future | 0.20400 | 0.22000 | 0 |
| 04/07/2011 | AU\$ / R On 19-March-12 | 7.45 | P | Foreign Exchange Future | 0.40700 | 0.38200 | 0 |
| 04/07/2011 | AU\$ / R On 19-December-11 | 7.50 | C | Foreign Exchange Future | 0.12700 | 0.14500 | 0 |
| 04/07/2011 | AU\$ / R On 19-December-11 | 7.50 | P | Foreign Exchange Future | 0.39900 | 0.37300 | 0 |
| 04/07/2011 | AU\$ / R On 19-September-11 | 7.55 | C | Foreign Exchange Future | 0.04700 | 0.05800 | 0 |
| 04/07/2011 | AU\$ / R On 19-September-11 | 7.55 | P | Foreign Exchange Future | 0.38600 | 0.35200 | 0 |
| 04/07/2011 | AU\$ / R On 19-March-12 | 7.75 | C | Foreign Exchange Future | 0.13000 | 0.14000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/07/2011 | AU\$ / R On 19-March-12 | 7.75 | P | Foreign Exchange Future | 0.63300 | 0.60200 | 0 |
| 04/07/2011 | AU\$ / R On 19-September-11 | 7.95 | C | Foreign Exchange Future | 0.01300 | 0.01600 | 0 |
| 04/07/2011 | AU\$ / R On 19-September-11 | 7.95 | P | Foreign Exchange Future | 0.75200 | 0.71000 | 0 |
| 04/07/2011 | AU\$ / R On 19-September-11 | 8.00 | C | Foreign Exchange Future | 0.01100 | 0.01400 | 0 |
| 04/07/2011 | AU\$ / R On 19-September-11 | 8.00 | P | Foreign Exchange Future | 0.80000 | 0.75800 | 0 |
| 04/07/2011 | AU\$ / R On 19-September-11 | 8.05 | C | Foreign Exchange Future | 0.00900 | 0.01200 | 0 |
| 04/07/2011 | AU\$ / R On 19-September-11 | 8.05 | P | Foreign Exchange Future | 0.84800 | 0.80600 | 0 |
| 04/07/2011 | AU\$ / R On 19-September-11 | 8.15 | C | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 04/07/2011 | AU\$ / R On 19-September-11 | 8.15 | P | Foreign Exchange Future | 0.94600 | 0.90300 | 0 |
| 04/07/2011 | CAD/ R On 19-December-11 | | | Foreign Exchange Future | 7.12970 | 7.16080 | 0 |
| 04/07/2011 | CAD/ R On 19-September-11 | 6.60 | C | Foreign Exchange Future | 0.47000 | 0.50100 | 0 |
| 04/07/2011 | CAD/ R On 19-September-11 | 6.60 | P | Foreign Exchange Future | 0.02000 | 0.02000 | 0 |
| 04/07/2011 | CAD/ R On 19-December-11 | 6.80 | C | Foreign Exchange Future | 0.42900 | 0.45700 | 0 |
| 04/07/2011 | CAD/ R On 19-December-11 | 6.80 | P | Foreign Exchange Future | 0.09900 | 0.09600 | 0 |
| 04/07/2011 | CAD/ R On 19-December-11 | 6.85 | C | Foreign Exchange Future | 0.39400 | 0.42100 | 0 |
| 04/07/2011 | CAD/ R On 19-December-11 | 6.85 | P | Foreign Exchange Future | 0.11400 | 0.11000 | 0 |
| 04/07/2011 | CAD/ R On 19-December-11 | 6.90 | C | Foreign Exchange Future | 0.36000 | 0.38600 | 0 |
| 04/07/2011 | CAD/ R On 19-December-11 | 6.90 | P | Foreign Exchange Future | 0.13000 | 0.12500 | 0 |
| 04/07/2011 | CAD/ R On 19-December-11 | 7.20 | C | Foreign Exchange Future | 0.19800 | 0.21700 | 0 |
| 04/07/2011 | CAD/ R On 19-December-11 | 7.20 | P | Foreign Exchange Future | 0.26800 | 0.25600 | 0 |
| 04/07/2011 | CAD/ R On 19-December-11 | 7.25 | C | Foreign Exchange Future | 0.18000 | 0.19800 | 0 |
| 04/07/2011 | CAD/ R On 19-December-11 | 7.25 | P | Foreign Exchange Future | 0.30000 | 0.28700 | 0 |
| 04/07/2011 | CAD/ R On 19-December-11 | 7.30 | C | Foreign Exchange Future | 0.16400 | 0.18100 | 0 |
| 04/07/2011 | CAD/ R On 19-December-11 | 7.30 | P | Foreign Exchange Future | 0.33400 | 0.32000 | 0 |
| 04/07/2011 | CAD/ R On 19-December-11 | 7.40 | C | Foreign Exchange Future | 0.13500 | 0.15100 | 0 |
| 04/07/2011 | CAD/ R On 19-December-11 | 7.40 | P | Foreign Exchange Future | 0.40500 | 0.39000 | 0 |
| 04/07/2011 | CAD/ R On 19-December-11 | 7.45 | C | Foreign Exchange Future | 0.12300 | 0.13800 | 0 |
| 04/07/2011 | CAD/ R On 19-December-11 | 7.45 | P | Foreign Exchange Future | 0.44300 | 0.42700 | 0 |
| 04/07/2011 | CAD/ R On 19-September-11 | 7.55 | C | Foreign Exchange Future | 0.02200 | 0.02900 | 0 |
| 04/07/2011 | CAD/ R On 19-September-11 | 7.55 | P | Foreign Exchange Future | 0.52200 | 0.49800 | 0 |
| 04/07/2011 | CAD/ R On 19-December-11 | 7.60 | C | Foreign Exchange Future | 0.09300 | 0.10500 | 0 |
| 04/07/2011 | CAD/ R On 19-December-11 | 7.60 | P | Foreign Exchange Future | 0.56300 | 0.54400 | 0 |
| 04/07/2011 | CAD/ R On 19-December-11 | 7.65 | C | Foreign Exchange Future | 0.08500 | 0.09600 | 0 |
| 04/07/2011 | CAD/ R On 19-December-11 | 7.65 | P | Foreign Exchange Future | 0.60500 | 0.58500 | 0 |
| 04/07/2011 | CAD/ R On 19-September-11 | 7.75 | C | Foreign Exchange Future | 0.01000 | 0.01400 | 0 |
| 04/07/2011 | CAD/ R On 19-September-11 | 7.75 | P | Foreign Exchange Future | 0.71000 | 0.68300 | 0 |
| 04/07/2011 | CAD/ R On 19-September-11 | 7.80 | C | Foreign Exchange Future | 0.00800 | 0.01200 | 0 |
| 04/07/2011 | CAD/ R On 19-September-11 | 7.80 | P | Foreign Exchange Future | 0.75800 | 0.73100 | 0 |
| 04/07/2011 | CAD/ R On 19-September-11 | 7.85 | C | Foreign Exchange Future | 0.00700 | 0.01000 | 0 |
| 04/07/2011 | CAD/ R On 19-September-11 | 7.85 | P | Foreign Exchange Future | 0.80700 | 0.77900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/07/2011 | CAD/ R On 19-September-11 | 7.95 | C | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 04/07/2011 | CAD/ R On 19-September-11 | 7.95 | P | Foreign Exchange Future | 0.90500 | 0.87600 | 0 |
| 04/07/2011 | CF CANDO CAAD On 19-September-11 | | | Can-Do Future | 0.03880 | 0.03550 | 22,388 |
| 04/07/2011 | CF CANDO CAAE On 19-September-11 | | | Can-Do Future | 0.09160 | 0.10200 | 21,898 |
| 04/07/2011 | CHF / R On 19-December-11 | | | Foreign Exchange Future | 8.11950 | 8.16630 | 25 |
| 04/07/2011 | CHF / R On 19-September-11 | 7.60 | C | Foreign Exchange Future | 0.47600 | 0.51600 | 0 |
| 04/07/2011 | CHF / R On 19-September-11 | 7.60 | P | Foreign Exchange Future | 0.07200 | 0.06600 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 7.65 | C | Foreign Exchange Future | 0.60000 | 0.63700 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 7.65 | P | Foreign Exchange Future | 0.13100 | 0.12100 | 0 |
| 04/07/2011 | CHF / R On 19-September-11 | 7.70 | C | Foreign Exchange Future | 0.40200 | 0.44000 | 0 |
| 04/07/2011 | CHF / R On 19-September-11 | 7.70 | P | Foreign Exchange Future | 0.09800 | 0.09000 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 7.75 | C | Foreign Exchange Future | 0.53500 | 0.56900 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 7.75 | P | Foreign Exchange Future | 0.16600 | 0.15300 | 0 |
| 04/07/2011 | CHF / R On 19-September-11 | 7.80 | C | Foreign Exchange Future | 0.33400 | 0.37000 | 0 |
| 04/07/2011 | CHF / R On 19-September-11 | 7.80 | P | Foreign Exchange Future | 0.13000 | 0.12000 | 0 |
| 04/07/2011 | CHF / R On 19-September-11 | 7.85 | C | Foreign Exchange Future | 0.30200 | 0.33700 | 0 |
| 04/07/2011 | CHF / R On 19-September-11 | 7.85 | P | Foreign Exchange Future | 0.14800 | 0.13700 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 7.90 | C | Foreign Exchange Future | 0.44600 | 0.47700 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 7.90 | P | Foreign Exchange Future | 0.22700 | 0.21100 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 8.00 | C | Foreign Exchange Future | 0.39300 | 0.42200 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 8.00 | P | Foreign Exchange Future | 0.27400 | 0.25600 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 8.15 | C | Foreign Exchange Future | 0.32500 | 0.34900 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 8.15 | P | Foreign Exchange Future | 0.35600 | 0.33300 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 8.25 | C | Foreign Exchange Future | 0.28800 | 0.31000 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 8.25 | P | Foreign Exchange Future | 0.41900 | 0.39400 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 8.30 | C | Foreign Exchange Future | 0.27100 | 0.29200 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 8.30 | P | Foreign Exchange Future | 0.45200 | 0.42600 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 8.35 | C | Foreign Exchange Future | 0.25500 | 0.27500 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 8.35 | P | Foreign Exchange Future | 0.48600 | 0.45900 | 0 |
| 04/07/2011 | CHF / R On 19-September-11 | 8.40 | C | Foreign Exchange Future | 0.09300 | 0.10900 | 0 |
| 04/07/2011 | CHF / R On 19-September-11 | 8.40 | P | Foreign Exchange Future | 0.48900 | 0.45900 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 8.45 | C | Foreign Exchange Future | 0.22600 | 0.24400 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 8.45 | P | Foreign Exchange Future | 0.55700 | 0.52800 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 8.50 | C | Foreign Exchange Future | 0.21200 | 0.23000 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 8.50 | P | Foreign Exchange Future | 0.59300 | 0.56400 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 8.55 | C | Foreign Exchange Future | 0.20000 | 0.21600 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 8.55 | P | Foreign Exchange Future | 0.63100 | 0.60000 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 8.60 | C | Foreign Exchange Future | 0.18800 | 0.20400 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 8.60 | P | Foreign Exchange Future | 0.66900 | 0.63800 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 8.70 | C | Foreign Exchange Future | 0.16700 | 0.18100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------------------------|----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|-------------------|
| 04/07/2011 | CHF / R On 19-December-11 | 8.70 | P | Foreign Exchange Future | 0.74800 | 0.71500 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 8.80 | C | Foreign Exchange Future | 0.14900 | 0.16100 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 8.80 | P | Foreign Exchange Future | 0.83000 | 0.79500 | 0 |
| 04/07/2011 | CHF / R On 19-September-11 | 8.85 | C | Foreign Exchange Future | 0.03400 | 0.04100 | 0 |
| 04/07/2011 | CHF / R On 19-September-11 | 8.85 | P | Foreign Exchange Future | 0.88000 | 0.84100 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 8.90 | C | Foreign Exchange Future | 0.13300 | 0.14400 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 8.90 | P | Foreign Exchange Future | 0.91400 | 0.87800 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 8.95 | C | Foreign Exchange Future | 0.12500 | 0.13600 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 8.95 | P | Foreign Exchange Future | 0.95600 | 0.92000 | 0 |
| 04/07/2011 | CHF / R On 19-September-11 | 9.00 | C | Foreign Exchange Future | 0.02400 | 0.03000 | 0 |
| 04/07/2011 | CHF / R On 19-September-11 | 9.00 | P | Foreign Exchange Future | 1.02000 | 0.98000 | 0 |
| 04/07/2011 | CHF / R On 19-September-11 | 9.05 | C | Foreign Exchange Future | 0.02200 | 0.02700 | 0 |
| 04/07/2011 | CHF / R On 19-September-11 | 9.05 | P | Foreign Exchange Future | 1.06800 | 1.02700 | 0 |
| 04/07/2011 | CHF / R On 19-September-11 | 9.10 | C | Foreign Exchange Future | 0.02000 | 0.02400 | 0 |
| 04/07/2011 | CHF / R On 19-September-11 | 9.10 | P | Foreign Exchange Future | 1.11600 | 1.07400 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 9.15 | C | Foreign Exchange Future | 0.10000 | 0.10900 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 9.15 | P | Foreign Exchange Future | 1.13100 | 1.09300 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 9.20 | C | Foreign Exchange Future | 0.09500 | 0.10300 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 9.20 | P | Foreign Exchange Future | 1.17600 | 1.13700 | 0 |
| 04/07/2011 | CHF / R On 19-September-11 | 9.25 | C | Foreign Exchange Future | 0.01400 | 0.01700 | 0 |
| 04/07/2011 | CHF / R On 19-September-11 | 9.25 | P | Foreign Exchange Future | 1.26000 | 1.21700 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 9.40 | C | Foreign Exchange Future | 0.07700 | 0.08400 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 9.40 | P | Foreign Exchange Future | 1.35800 | 1.31800 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 9.45 | C | Foreign Exchange Future | 0.07300 | 0.08000 | 0 |
| 04/07/2011 | CHF / R On 19-December-11 | 9.45 | P | Foreign Exchange Future | 1.40400 | 1.36400 | 0 |
| 04/07/2011 | RAIN On 19-September-11 | | | Foreign Exchange Future | 13,865.40000 | 13,922.07000 | 0 |
| 04/07/2011 | YUAN/R On 19-December-11 | | | Foreign Exchange Future | 1.06980 | 1.07460 | 0 |
| 04/07/2011 | YUAN/R On 19-December-11 | 1.05 | C | Foreign Exchange Future | 0.05130 | 0.05500 | 0 |
| 04/07/2011 | YUAN/R On 19-December-11 | 1.05 | P | Foreign Exchange Future | 0.03150 | 0.03040 | 0 |
| 04/07/2011 | YUAN/R On 19-December-11 | 1.10 | C | Foreign Exchange Future | 0.03140 | 0.03410 | 0 |
| 04/07/2011 | YUAN/R On 19-December-11 | 1.10 | P | Foreign Exchange Future | 0.06160 | 0.05950 | 0 |
| 04/07/2011 | YUAN/R On 19-December-11 | 1.15 | C | Foreign Exchange Future | 0.01940 | 0.02140 | 0 |
| 04/07/2011 | YUAN/R On 19-December-11 | 1.15 | P | Foreign Exchange Future | 0.09960 | 0.09680 | 0 |
| Futures Open Interest | | | | | | | 611,034.00 |
| Options Open Interest | | | | | | | 198,149.00 |
| Total | | | | | | | 809,183.00 |