



Currency Futures & Options Weekly Statistics

From: 18/07/2011 To: 20/07/2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/07/2011 | \$ / R On 14-December-15 | | | Foreign Exchange Future | 9.32110 | 9.23230 | 0 |
| 18/07/2011 | \$ / R On 19-September-11 | 5.70 | C | Foreign Exchange Future | 1.35800 | 1.27000 | 0 |
| 18/07/2011 | \$ / R On 19-September-11 | 5.70 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 18/07/2011 | \$ / R On 19-September-11 | 5.75 | C | Foreign Exchange Future | 1.30800 | 1.22000 | 0 |
| 18/07/2011 | \$ / R On 19-September-11 | 5.75 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 18/07/2011 | \$ / R On 19-September-11 | 5.80 | C | Foreign Exchange Future | 1.25800 | 1.17000 | 0 |
| 18/07/2011 | \$ / R On 19-September-11 | 5.80 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 18/07/2011 | \$ / R On 19-December-11 | 5.85 | C | Foreign Exchange Future | 1.30900 | 1.22100 | 0 |
| 18/07/2011 | \$ / R On 19-December-11 | 5.85 | P | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 18/07/2011 | \$ / R On 19-December-11 | 5.95 | C | Foreign Exchange Future | 1.21200 | 1.12400 | 0 |
| 18/07/2011 | \$ / R On 19-December-11 | 5.95 | P | Foreign Exchange Future | 0.01000 | 0.01200 | 0 |
| 18/07/2011 | \$ / R On 19-December-11 | 6.00 | C | Foreign Exchange Future | 1.16300 | 1.07600 | 0 |
| 18/07/2011 | \$ / R On 19-December-11 | 6.00 | P | Foreign Exchange Future | 0.01100 | 0.01400 | 0 |
| 18/07/2011 | \$ / R On 19-December-11 | 6.15 | C | Foreign Exchange Future | 1.01900 | 0.93600 | 0 |
| 18/07/2011 | \$ / R On 19-December-11 | 6.15 | P | Foreign Exchange Future | 0.01700 | 0.02400 | 5,000 |
| 18/07/2011 | \$ / R On 19-December-11 | 6.25 | C | Foreign Exchange Future | 0.92700 | 0.84700 | 0 |
| 18/07/2011 | \$ / R On 19-December-11 | 6.25 | P | Foreign Exchange Future | 0.02500 | 0.03500 | 0 |
| 18/07/2011 | \$ / R On 19-December-11 | 6.30 | C | Foreign Exchange Future | 0.88200 | 0.80300 | 0 |
| 18/07/2011 | \$ / R On 19-December-11 | 6.30 | P | Foreign Exchange Future | 0.03000 | 0.04100 | 0 |
| 18/07/2011 | \$ / R On 19-December-11 | 6.35 | C | Foreign Exchange Future | 0.83800 | 0.76100 | 0 |
| 18/07/2011 | \$ / R On 19-December-11 | 6.35 | P | Foreign Exchange Future | 0.03600 | 0.04900 | 0 |
| 18/07/2011 | \$ / R On 19-December-11 | 6.40 | C | Foreign Exchange Future | 0.79500 | 0.71900 | 0 |
| 18/07/2011 | \$ / R On 19-December-11 | 6.40 | P | Foreign Exchange Future | 0.04300 | 0.05700 | 0 |
| 18/07/2011 | \$ / R On 19-December-11 | 6.45 | C | Foreign Exchange Future | 0.75300 | 0.67800 | 0 |
| 18/07/2011 | \$ / R On 19-December-11 | 6.45 | P | Foreign Exchange Future | 0.05100 | 0.06600 | 0 |
| 18/07/2011 | \$ / R On 19-September-11 | 6.55 | C | Foreign Exchange Future | 0.53500 | 0.45900 | 0 |
| 18/07/2011 | \$ / R On 19-September-11 | 6.55 | P | Foreign Exchange Future | 0.02700 | 0.04000 | 8,880 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/07/2011 | \$ / R On 19-March-12 | 6.60 | C | Foreign Exchange Future | 0.75800 | 0.69100 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 6.60 | P | Foreign Exchange Future | 0.11000 | 0.13400 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 6.65 | C | Foreign Exchange Future | 0.72200 | 0.65600 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 6.65 | P | Foreign Exchange Future | 0.12400 | 0.14900 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 6.70 | C | Foreign Exchange Future | 0.68600 | 0.62200 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 6.70 | P | Foreign Exchange Future | 0.13800 | 0.16500 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 6.75 | C | Foreign Exchange Future | 0.65200 | 0.59000 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 6.75 | P | Foreign Exchange Future | 0.15400 | 0.18300 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 6.80 | C | Foreign Exchange Future | 0.61900 | 0.55800 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 6.80 | P | Foreign Exchange Future | 0.17100 | 0.20100 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 6.85 | C | Foreign Exchange Future | 0.58600 | 0.52800 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 6.85 | P | Foreign Exchange Future | 0.18800 | 0.22100 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 6.90 | C | Foreign Exchange Future | 0.55500 | 0.00000 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 6.90 | P | Foreign Exchange Future | 0.20700 | 0.00000 | 0 |
| 18/07/2011 | \$ / R On 19-September-11 | 6.95 | C | Foreign Exchange Future | 0.23700 | 0.18600 | 0 |
| 18/07/2011 | \$ / R On 19-September-11 | 6.95 | P | Foreign Exchange Future | 0.12900 | 0.16700 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 6.99 | C | Foreign Exchange Future | 0.50500 | 0.45100 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 6.99 | P | Foreign Exchange Future | 0.24300 | 0.28000 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 7.00 | C | Foreign Exchange Future | 0.49700 | 0.44400 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 7.00 | P | Foreign Exchange Future | 0.24900 | 0.28700 | 1,000 |
| 18/07/2011 | \$ / R On 19-March-12 | 7.04 | C | Foreign Exchange Future | 0.47700 | 0.42500 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 7.04 | P | Foreign Exchange Future | 0.26500 | 0.30400 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 7.05 | C | Foreign Exchange Future | 0.46900 | 0.41800 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 7.05 | P | Foreign Exchange Future | 0.27100 | 0.31100 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 7.09 | C | Foreign Exchange Future | 0.45000 | 0.40000 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 7.09 | P | Foreign Exchange Future | 0.28800 | 0.32900 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 7.10 | C | Foreign Exchange Future | 0.44300 | 0.39300 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 7.10 | P | Foreign Exchange Future | 0.29500 | 0.33600 | 0 |
| 18/07/2011 | \$ / R On 17-September-12 | 7.15 | C | Foreign Exchange Future | 0.66100 | 0.61000 | 13,000 |
| 18/07/2011 | \$ / R On 17-September-12 | 7.15 | P | Foreign Exchange Future | 0.35500 | 0.39500 | 0 |
| 18/07/2011 | \$ / R On 17-September-12 | 7.20 | C | Foreign Exchange Future | 0.63500 | 0.58500 | 0 |
| 18/07/2011 | \$ / R On 17-September-12 | 7.20 | P | Foreign Exchange Future | 0.37900 | 0.42000 | 0 |
| 18/07/2011 | \$ / R On 17-September-12 | 7.25 | C | Foreign Exchange Future | 0.61000 | 0.56200 | 0 |
| 18/07/2011 | \$ / R On 17-September-12 | 7.25 | P | Foreign Exchange Future | 0.40400 | 0.44700 | 0 |
| 18/07/2011 | \$ / R On 17-September-12 | 7.30 | C | Foreign Exchange Future | 0.58700 | 0.54000 | 11,000 |
| 18/07/2011 | \$ / R On 17-September-12 | 7.30 | P | Foreign Exchange Future | 0.43100 | 0.47500 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 7.35 | C | Foreign Exchange Future | 0.33300 | 0.30000 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 7.35 | P | Foreign Exchange Future | 0.43500 | 0.49300 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 7.40 | C | Foreign Exchange Future | 0.31600 | 0.28500 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 7.40 | P | Foreign Exchange Future | 0.46800 | 0.52800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
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| 18/07/2011 | \$ / R On 19-March-12 | 7.45 | C | Foreign Exchange Future | 0.30000 | 0.27000 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 7.45 | P | Foreign Exchange Future | 0.50200 | 0.56300 | 0 |
| 18/07/2011 | \$ / R On 19-December-11 | 7.50 | C | Foreign Exchange Future | 0.18100 | 0.15800 | 500 |
| 18/07/2011 | \$ / R On 19-December-11 | 7.50 | P | Foreign Exchange Future | 0.52900 | 0.59600 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 7.55 | C | Foreign Exchange Future | 0.27100 | 0.24400 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 7.55 | P | Foreign Exchange Future | 0.57300 | 0.63700 | 0 |
| 18/07/2011 | \$ / R On 19-December-11 | 7.60 | C | Foreign Exchange Future | 0.15900 | 0.13900 | 0 |
| 18/07/2011 | \$ / R On 19-December-11 | 7.60 | P | Foreign Exchange Future | 0.60700 | 0.67700 | 0 |
| 18/07/2011 | \$ / R On 14-December-12 | 7.65 | C | Foreign Exchange Future | 0.54900 | 0.51300 | 0 |
| 18/07/2011 | \$ / R On 14-December-12 | 7.65 | P | Foreign Exchange Future | 0.64000 | 0.69500 | 0 |
| 18/07/2011 | \$ / R On 14-December-12 | 7.70 | C | Foreign Exchange Future | 0.53200 | 0.49700 | 0 |
| 18/07/2011 | \$ / R On 14-December-12 | 7.70 | P | Foreign Exchange Future | 0.67300 | 0.72900 | 0 |
| 18/07/2011 | \$ / R On 14-December-12 | 7.75 | C | Foreign Exchange Future | 0.51500 | 0.48100 | 0 |
| 18/07/2011 | \$ / R On 14-December-12 | 7.75 | P | Foreign Exchange Future | 0.70600 | 0.76300 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 7.80 | C | Foreign Exchange Future | 0.21200 | 0.19100 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 7.80 | P | Foreign Exchange Future | 0.76400 | 0.83400 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 7.85 | C | Foreign Exchange Future | 0.20200 | 0.18300 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 7.85 | P | Foreign Exchange Future | 0.80400 | 0.87600 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 7.90 | C | Foreign Exchange Future | 0.19300 | 0.17400 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 7.90 | P | Foreign Exchange Future | 0.84500 | 0.91700 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 7.95 | C | Foreign Exchange Future | 0.18400 | 0.16600 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 7.95 | P | Foreign Exchange Future | 0.88600 | 0.95900 | 0 |
| 18/07/2011 | \$ / R On 12-December-14 | 8.00 | C | Foreign Exchange Future | 1.30500 | 1.25800 | 200 |
| 18/07/2011 | \$ / R On 12-December-14 | 8.00 | P | Foreign Exchange Future | 0.78100 | 0.82300 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 8.05 | C | Foreign Exchange Future | 0.16800 | 0.15200 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 8.05 | P | Foreign Exchange Future | 0.97000 | 1.04500 | 0 |
| 18/07/2011 | \$ / R On 19-September-11 | 8.10 | C | Foreign Exchange Future | 0.01900 | 0.01600 | 0 |
| 18/07/2011 | \$ / R On 19-September-11 | 8.10 | P | Foreign Exchange Future | 1.06100 | 1.14700 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 8.15 | C | Foreign Exchange Future | 0.15400 | 0.13900 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 8.15 | P | Foreign Exchange Future | 1.05600 | 1.13200 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 8.20 | C | Foreign Exchange Future | 0.14700 | 0.13400 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 8.20 | P | Foreign Exchange Future | 1.09900 | 1.17700 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 8.30 | C | Foreign Exchange Future | 0.13500 | 0.12300 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 8.30 | P | Foreign Exchange Future | 1.18700 | 1.26600 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 8.35 | C | Foreign Exchange Future | 0.13000 | 0.11800 | 0 |
| 18/07/2011 | \$ / R On 19-March-12 | 8.35 | P | Foreign Exchange Future | 1.23200 | 1.31100 | 0 |
| 18/07/2011 | \$ / R On 12-December-14 | 8.45 | C | Foreign Exchange Future | 1.13100 | 1.09000 | 0 |
| 18/07/2011 | \$ / R On 12-December-14 | 8.45 | P | Foreign Exchange Future | 1.05700 | 1.10500 | 0 |
| 18/07/2011 | \$ / R On 12-December-14 | 8.50 | C | Foreign Exchange Future | 1.11300 | 1.07300 | 0 |
| 18/07/2011 | \$ / R On 12-December-14 | 8.50 | P | Foreign Exchange Future | 1.08900 | 1.13800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/07/2011 | \$ / R On 12-December-14 | 8.55 | C | Foreign Exchange Future | 1.09600 | 1.05600 | 0 |
| 18/07/2011 | \$ / R On 12-December-14 | 8.55 | P | Foreign Exchange Future | 1.12200 | 1.17100 | 0 |
| 18/07/2011 | \$ / R On 14-December-15 | 9.15 | C | Foreign Exchange Future | 1.51500 | 1.47100 | 0 |
| 18/07/2011 | \$ / R On 14-December-15 | 9.15 | P | Foreign Exchange Future | 1.34400 | 1.38900 | 0 |
| 18/07/2011 | \$ / R On 14-December-15 | 9.20 | C | Foreign Exchange Future | 1.49700 | 1.45400 | 0 |
| 18/07/2011 | \$ / R On 14-December-15 | 9.20 | P | Foreign Exchange Future | 1.37600 | 1.42200 | 0 |
| 18/07/2011 | \$ / R On 14-December-15 | 9.25 | C | Foreign Exchange Future | 1.47900 | 1.43700 | 0 |
| 18/07/2011 | \$ / R On 14-December-15 | 9.25 | P | Foreign Exchange Future | 1.40800 | 1.45500 | 0 |
| 18/07/2011 | \$ / R On 19-September-11 | 9.80 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 18/07/2011 | \$ / R On 19-September-11 | 9.80 | P | Foreign Exchange Future | 2.74300 | 2.83200 | 0 |
| 18/07/2011 | \$ / R MAXI On 19-December-11 | | | Foreign Exchange Future | 7.15170 | 7.06210 | 15 |
| 18/07/2011 | \$ / R MAXI On 19-December-11 | 6.95 | C | Foreign Exchange Future | 0.39544 | 0.34200 | 0 |
| 18/07/2011 | \$ / R MAXI On 19-December-11 | 6.95 | P | Foreign Exchange Future | 0.19374 | 0.22990 | 0 |
| 18/07/2011 | \$ / R MAXI On 19-December-11 | 7.00 | C | Foreign Exchange Future | 0.36703 | 0.31595 | 0 |
| 18/07/2011 | \$ / R MAXI On 19-December-11 | 7.00 | P | Foreign Exchange Future | 0.21533 | 0.25385 | 0 |
| 18/07/2011 | \$ / R MAXI On 19-December-11 | 7.05 | C | Foreign Exchange Future | 0.34003 | 0.29132 | 0 |
| 18/07/2011 | \$ / R MAXI On 19-December-11 | 7.05 | P | Foreign Exchange Future | 0.23833 | 0.27922 | 0 |
| 18/07/2011 | \$ / R MAXI On 19-September-11 | 7.10 | C | Foreign Exchange Future | 0.16225 | 0.13116 | 0 |
| 18/07/2011 | \$ / R MAXI On 19-September-11 | 7.10 | P | Foreign Exchange Future | 0.20435 | 0.26196 | 0 |
| 18/07/2011 | \$ / R MAXI On 19-September-11 | 7.15 | C | Foreign Exchange Future | 0.14438 | 0.11668 | 0 |
| 18/07/2011 | \$ / R MAXI On 19-September-11 | 7.15 | P | Foreign Exchange Future | 0.23648 | 0.29748 | 0 |
| 18/07/2011 | \$ / R MAXI On 19-September-11 | 7.20 | C | Foreign Exchange Future | 0.12845 | 0.10383 | 50 |
| 18/07/2011 | \$ / R MAXI On 19-September-11 | 7.20 | P | Foreign Exchange Future | 0.27055 | 0.33463 | 0 |
| 18/07/2011 | £ / R On 18-June-12 | | | Foreign Exchange Future | 11.73040 | 11.65880 | 0 |
| 18/07/2011 | £ / R On 19-December-11 | 10.50 | C | Foreign Exchange Future | 1.01600 | 0.95300 | 0 |
| 18/07/2011 | £ / R On 19-December-11 | 10.50 | P | Foreign Exchange Future | 0.08300 | 0.08900 | 0 |
| 18/07/2011 | £ / R On 19-September-11 | 10.65 | C | Foreign Exchange Future | 0.69200 | 0.63400 | 0 |
| 18/07/2011 | £ / R On 19-September-11 | 10.65 | P | Foreign Exchange Future | 0.04800 | 0.05900 | 0 |
| 18/07/2011 | £ / R On 19-December-11 | 10.70 | C | Foreign Exchange Future | 0.85900 | 0.79900 | 0 |
| 18/07/2011 | £ / R On 19-December-11 | 10.70 | P | Foreign Exchange Future | 0.12600 | 0.13500 | 0 |
| 18/07/2011 | £ / R On 19-September-11 | 10.75 | C | Foreign Exchange Future | 0.60800 | 0.55300 | 0 |
| 18/07/2011 | £ / R On 19-September-11 | 10.75 | P | Foreign Exchange Future | 0.06400 | 0.07800 | 0 |
| 18/07/2011 | £ / R On 19-September-11 | 10.85 | C | Foreign Exchange Future | 0.52900 | 0.47700 | 0 |
| 18/07/2011 | £ / R On 19-September-11 | 10.85 | P | Foreign Exchange Future | 0.08500 | 0.10200 | 630 |
| 18/07/2011 | £ / R On 19-March-12 | 10.90 | C | Foreign Exchange Future | 0.92100 | 0.87200 | 0 |
| 18/07/2011 | £ / R On 19-March-12 | 10.90 | P | Foreign Exchange Future | 0.24400 | 0.26600 | 0 |
| 18/07/2011 | £ / R On 19-September-11 | 10.95 | C | Foreign Exchange Future | 0.45400 | 0.40500 | 0 |
| 18/07/2011 | £ / R On 19-September-11 | 10.95 | P | Foreign Exchange Future | 0.11000 | 0.13000 | 1,200 |
| 18/07/2011 | £ / R On 19-March-12 | 11.00 | C | Foreign Exchange Future | 0.85600 | 0.80900 | 0 |
| 18/07/2011 | £ / R On 19-March-12 | 11.00 | P | Foreign Exchange Future | 0.27900 | 0.30300 | 0 |

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| 18/07/2011 | £ / R On 19-March-12 | 11.10 | C | Foreign Exchange Future | 0.79400 | 0.75000 | 0 |
| 18/07/2011 | £ / R On 19-March-12 | 11.10 | P | Foreign Exchange Future | 0.31700 | 0.34400 | 0 |
| 18/07/2011 | £ / R On 19-September-11 | 11.15 | C | Foreign Exchange Future | 0.32200 | 0.28000 | 0 |
| 18/07/2011 | £ / R On 19-September-11 | 11.15 | P | Foreign Exchange Future | 0.17800 | 0.20500 | 0 |
| 18/07/2011 | £ / R On 19-September-11 | 11.20 | C | Foreign Exchange Future | 0.29200 | 0.25300 | 1,200 |
| 18/07/2011 | £ / R On 19-September-11 | 11.20 | P | Foreign Exchange Future | 0.19800 | 0.22800 | 0 |
| 18/07/2011 | £ / R On 19-September-11 | 11.25 | C | Foreign Exchange Future | 0.26500 | 0.23100 | 0 |
| 18/07/2011 | £ / R On 19-September-11 | 11.25 | P | Foreign Exchange Future | 0.22100 | 0.25600 | 0 |
| 18/07/2011 | £ / R On 19-December-11 | 11.30 | C | Foreign Exchange Future | 0.47400 | 0.42600 | 0 |
| 18/07/2011 | £ / R On 19-December-11 | 11.30 | P | Foreign Exchange Future | 0.34100 | 0.36200 | 0 |
| 18/07/2011 | £ / R On 19-March-12 | 11.35 | C | Foreign Exchange Future | 0.65300 | 0.61300 | 0 |
| 18/07/2011 | £ / R On 19-March-12 | 11.35 | P | Foreign Exchange Future | 0.42600 | 0.45700 | 0 |
| 18/07/2011 | £ / R On 19-March-12 | 11.40 | C | Foreign Exchange Future | 0.62700 | 0.58900 | 0 |
| 18/07/2011 | £ / R On 19-March-12 | 11.40 | P | Foreign Exchange Future | 0.45000 | 0.48300 | 0 |
| 18/07/2011 | £ / R On 19-March-12 | 11.45 | C | Foreign Exchange Future | 0.60200 | 0.56400 | 0 |
| 18/07/2011 | £ / R On 19-March-12 | 11.45 | P | Foreign Exchange Future | 0.47500 | 0.50800 | 0 |
| 18/07/2011 | £ / R On 19-March-12 | 11.50 | C | Foreign Exchange Future | 0.57800 | 0.54100 | 0 |
| 18/07/2011 | £ / R On 19-March-12 | 11.50 | P | Foreign Exchange Future | 0.50100 | 0.53500 | 0 |
| 18/07/2011 | £ / R On 19-March-12 | 11.55 | C | Foreign Exchange Future | 0.55400 | 0.52100 | 0 |
| 18/07/2011 | £ / R On 19-March-12 | 11.55 | P | Foreign Exchange Future | 0.52700 | 0.56500 | 0 |
| 18/07/2011 | £ / R On 19-December-11 | 11.60 | C | Foreign Exchange Future | 0.34200 | 0.30700 | 0 |
| 18/07/2011 | £ / R On 19-December-11 | 11.60 | P | Foreign Exchange Future | 0.50900 | 0.54300 | 0 |
| 18/07/2011 | £ / R On 19-December-11 | 11.65 | C | Foreign Exchange Future | 0.32500 | 0.29100 | 0 |
| 18/07/2011 | £ / R On 19-December-11 | 11.65 | P | Foreign Exchange Future | 0.54200 | 0.57700 | 0 |
| 18/07/2011 | £ / R On 19-March-12 | 11.70 | C | Foreign Exchange Future | 0.49200 | 0.46400 | 0 |
| 18/07/2011 | £ / R On 19-March-12 | 11.70 | P | Foreign Exchange Future | 0.61500 | 0.65800 | 0 |
| 18/07/2011 | £ / R On 19-December-11 | 11.75 | C | Foreign Exchange Future | 0.29200 | 0.26100 | 0 |
| 18/07/2011 | £ / R On 19-December-11 | 11.75 | P | Foreign Exchange Future | 0.60900 | 0.64700 | 0 |
| 18/07/2011 | £ / R On 18-June-12 | 11.80 | C | Foreign Exchange Future | 0.62500 | 0.58900 | 0 |
| 18/07/2011 | £ / R On 18-June-12 | 11.80 | P | Foreign Exchange Future | 0.69500 | 0.73000 | 0 |
| 18/07/2011 | £ / R On 18-June-12 | 11.85 | C | Foreign Exchange Future | 0.60600 | 0.57100 | 0 |
| 18/07/2011 | £ / R On 18-June-12 | 11.85 | P | Foreign Exchange Future | 0.72600 | 0.76200 | 0 |
| 18/07/2011 | £ / R On 18-June-12 | 11.90 | C | Foreign Exchange Future | 0.58700 | 0.55400 | 0 |
| 18/07/2011 | £ / R On 18-June-12 | 11.90 | P | Foreign Exchange Future | 0.75700 | 0.79500 | 0 |
| 18/07/2011 | £ / R On 19-September-11 | 12.10 | C | Foreign Exchange Future | 0.05100 | 0.04500 | 0 |
| 18/07/2011 | £ / R On 19-September-11 | 12.10 | P | Foreign Exchange Future | 0.85700 | 0.92000 | 200 |
| 18/07/2011 | £ / R On 19-December-11 | 12.20 | C | Foreign Exchange Future | 0.18100 | 0.16000 | 0 |
| 18/07/2011 | £ / R On 19-December-11 | 12.20 | P | Foreign Exchange Future | 0.94800 | 0.99600 | 250 |
| 18/07/2011 | £ / R On 19-March-12 | 12.30 | C | Foreign Exchange Future | 0.31200 | 0.29400 | 0 |
| 18/07/2011 | £ / R On 19-March-12 | 12.30 | P | Foreign Exchange Future | 1.03500 | 1.08800 | 0 |

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|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/07/2011 | ¥ / R On 19-December-11 | | | Foreign Exchange Future | 0.09050 | 0.08940 | 0 |
| 18/07/2011 | ¥ / R On 19-December-11 | 0.07 | C | Foreign Exchange Future | 0.02057 | 0.01948 | 0 |
| 18/07/2011 | ¥ / R On 19-December-11 | 0.07 | P | Foreign Exchange Future | 0.00007 | 0.00008 | 0 |
| 18/07/2011 | ¥ / R On 19-December-11 | 0.08 | C | Foreign Exchange Future | 0.01140 | 0.01048 | 0 |
| 18/07/2011 | ¥ / R On 19-December-11 | 0.08 | P | Foreign Exchange Future | 0.00090 | 0.00108 | 0 |
| 18/07/2011 | ¥ / R On 19-December-11 | 0.09 | C | Foreign Exchange Future | 0.00516 | 0.00464 | 0 |
| 18/07/2011 | ¥ / R On 19-December-11 | 0.09 | P | Foreign Exchange Future | 0.00466 | 0.00524 | 0 |
| 18/07/2011 | ¥ / R On 19-September-11 | 11.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 18/07/2011 | ¥ / R On 19-September-11 | 11.50 | P | Foreign Exchange Future | 11.41080 | 11.41180 | 0 |
| 18/07/2011 | € / R On 19-March-12 | | | Foreign Exchange Future | 10.10170 | 10.04170 | 8,503 |
| 18/07/2011 | € / R On 19-March-12 | 9.00 | C | Foreign Exchange Future | 1.17000 | 1.11700 | 0 |
| 18/07/2011 | € / R On 19-March-12 | 9.00 | P | Foreign Exchange Future | 0.06800 | 0.07500 | 0 |
| 18/07/2011 | € / R On 19-March-12 | 9.05 | C | Foreign Exchange Future | 1.12600 | 1.07300 | 0 |
| 18/07/2011 | € / R On 19-March-12 | 9.05 | P | Foreign Exchange Future | 0.07400 | 0.08100 | 0 |
| 18/07/2011 | € / R On 19-December-11 | 9.30 | C | Foreign Exchange Future | 0.76900 | 0.72600 | 0 |
| 18/07/2011 | € / R On 19-December-11 | 9.30 | P | Foreign Exchange Future | 0.08100 | 0.09500 | 0 |
| 18/07/2011 | € / R On 19-December-11 | 9.40 | C | Foreign Exchange Future | 0.69200 | 0.65100 | 0 |
| 18/07/2011 | € / R On 19-December-11 | 9.40 | P | Foreign Exchange Future | 0.10400 | 0.12000 | 0 |
| 18/07/2011 | € / R On 19-December-11 | 9.55 | C | Foreign Exchange Future | 0.58500 | 0.54800 | 0 |
| 18/07/2011 | € / R On 19-December-11 | 9.55 | P | Foreign Exchange Future | 0.14700 | 0.16700 | 0 |
| 18/07/2011 | € / R On 19-September-11 | 9.60 | C | Foreign Exchange Future | 0.36900 | 0.33200 | 0 |
| 18/07/2011 | € / R On 19-September-11 | 9.60 | P | Foreign Exchange Future | 0.08900 | 0.10800 | 2,065 |
| 18/07/2011 | € / R On 19-September-11 | 9.65 | C | Foreign Exchange Future | 0.33400 | 0.29800 | 0 |
| 18/07/2011 | € / R On 19-September-11 | 9.65 | P | Foreign Exchange Future | 0.10400 | 0.12400 | 0 |
| 18/07/2011 | € / R On 19-September-11 | 9.70 | C | Foreign Exchange Future | 0.30100 | 0.26700 | 0 |
| 18/07/2011 | € / R On 19-September-11 | 9.70 | P | Foreign Exchange Future | 0.12100 | 0.14300 | 0 |
| 18/07/2011 | € / R On 19-December-11 | 9.75 | C | Foreign Exchange Future | 0.45900 | 0.42700 | 0 |
| 18/07/2011 | € / R On 19-December-11 | 9.75 | P | Foreign Exchange Future | 0.22100 | 0.24600 | 0 |
| 18/07/2011 | € / R On 19-March-12 | 9.80 | C | Foreign Exchange Future | 0.59300 | 0.55800 | 0 |
| 18/07/2011 | € / R On 19-March-12 | 9.80 | P | Foreign Exchange Future | 0.29100 | 0.31600 | 0 |
| 18/07/2011 | € / R On 19-December-11 | 9.85 | C | Foreign Exchange Future | 0.40400 | 0.37300 | 0 |
| 18/07/2011 | € / R On 19-December-11 | 9.85 | P | Foreign Exchange Future | 0.26600 | 0.29200 | 0 |
| 18/07/2011 | € / R On 19-March-12 | 9.90 | C | Foreign Exchange Future | 0.53800 | 0.50600 | 0 |
| 18/07/2011 | € / R On 19-March-12 | 9.90 | P | Foreign Exchange Future | 0.33600 | 0.36400 | 0 |
| 18/07/2011 | € / R On 19-December-11 | 10.00 | C | Foreign Exchange Future | 0.33000 | 0.30800 | 0 |
| 18/07/2011 | € / R On 19-December-11 | 10.00 | P | Foreign Exchange Future | 0.34200 | 0.37700 | 0 |
| 18/07/2011 | € / R On 19-March-12 | 10.05 | C | Foreign Exchange Future | 0.46200 | 0.43400 | 0 |
| 18/07/2011 | € / R On 19-March-12 | 10.05 | P | Foreign Exchange Future | 0.41000 | 0.44200 | 0 |
| 18/07/2011 | € / R On 19-March-12 | 10.10 | C | Foreign Exchange Future | 0.43900 | 0.41400 | 0 |
| 18/07/2011 | € / R On 19-March-12 | 10.10 | P | Foreign Exchange Future | 0.43700 | 0.47200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/07/2011 | € / R On 19-March-12 | 10.15 | C | Foreign Exchange Future | 0.42000 | 0.39600 | 0 |
| 18/07/2011 | € / R On 19-March-12 | 10.15 | P | Foreign Exchange Future | 0.46800 | 0.50400 | 0 |
| 18/07/2011 | € / R On 19-March-12 | 10.25 | C | Foreign Exchange Future | 0.38300 | 0.36100 | 0 |
| 18/07/2011 | € / R On 19-March-12 | 10.25 | P | Foreign Exchange Future | 0.53100 | 0.56900 | 0 |
| 18/07/2011 | € / R On 19-September-11 | 10.40 | C | Foreign Exchange Future | 0.05500 | 0.05000 | 3,590 |
| 18/07/2011 | € / R On 19-September-11 | 10.40 | P | Foreign Exchange Future | 0.57500 | 0.62600 | 0 |
| 18/07/2011 | € / R On 19-September-11 | 10.50 | C | Foreign Exchange Future | 0.04300 | 0.03900 | 0 |
| 18/07/2011 | € / R On 19-September-11 | 10.50 | P | Foreign Exchange Future | 0.66300 | 0.71500 | 0 |
| 18/07/2011 | € / R On 19-September-11 | 10.55 | C | Foreign Exchange Future | 0.03800 | 0.03400 | 0 |
| 18/07/2011 | € / R On 19-September-11 | 10.55 | P | Foreign Exchange Future | 0.70800 | 0.76000 | 0 |
| 18/07/2011 | € / R On 19-March-12 | 10.60 | C | Foreign Exchange Future | 0.27900 | 0.26400 | 0 |
| 18/07/2011 | € / R On 19-March-12 | 10.60 | P | Foreign Exchange Future | 0.77700 | 0.82200 | 0 |
| 18/07/2011 | € / R On 19-September-11 | 10.65 | C | Foreign Exchange Future | 0.02900 | 0.02600 | 0 |
| 18/07/2011 | € / R On 19-September-11 | 10.65 | P | Foreign Exchange Future | 0.79900 | 0.85200 | 0 |
| 18/07/2011 | AU\$ / R On 14-December-15 | | | Foreign Exchange Future | 8.46000 | 8.44090 | 0 |
| 18/07/2011 | AU\$ / R On 19-March-12 | 6.20 | C | Foreign Exchange Future | 1.25800 | 1.21800 | 0 |
| 18/07/2011 | AU\$ / R On 19-March-12 | 6.20 | P | Foreign Exchange Future | 0.01200 | 0.01300 | 0 |
| 18/07/2011 | AU\$ / R On 19-December-11 | 6.60 | C | Foreign Exchange Future | 0.83700 | 0.80000 | 0 |
| 18/07/2011 | AU\$ / R On 19-December-11 | 6.60 | P | Foreign Exchange Future | 0.01600 | 0.01900 | 0 |
| 18/07/2011 | AU\$ / R On 19-December-11 | 6.65 | C | Foreign Exchange Future | 0.79100 | 0.75500 | 0 |
| 18/07/2011 | AU\$ / R On 19-December-11 | 6.65 | P | Foreign Exchange Future | 0.02000 | 0.02400 | 0 |
| 18/07/2011 | AU\$ / R On 19-December-11 | 6.70 | C | Foreign Exchange Future | 0.74500 | 0.71000 | 0 |
| 18/07/2011 | AU\$ / R On 19-December-11 | 6.70 | P | Foreign Exchange Future | 0.02400 | 0.02900 | 0 |
| 18/07/2011 | AU\$ / R On 19-September-11 | 6.75 | C | Foreign Exchange Future | 0.66100 | 0.62100 | 0 |
| 18/07/2011 | AU\$ / R On 19-September-11 | 6.75 | P | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 18/07/2011 | AU\$ / R On 19-September-11 | 6.80 | C | Foreign Exchange Future | 0.61300 | 0.57400 | 0 |
| 18/07/2011 | AU\$ / R On 19-September-11 | 6.80 | P | Foreign Exchange Future | 0.01100 | 0.01300 | 0 |
| 18/07/2011 | AU\$ / R On 19-March-12 | 6.95 | C | Foreign Exchange Future | 0.58700 | 0.55400 | 0 |
| 18/07/2011 | AU\$ / R On 19-March-12 | 6.95 | P | Foreign Exchange Future | 0.09100 | 0.09900 | 0 |
| 18/07/2011 | AU\$ / R On 19-March-12 | 7.00 | C | Foreign Exchange Future | 0.55000 | 0.51800 | 0 |
| 18/07/2011 | AU\$ / R On 19-March-12 | 7.00 | P | Foreign Exchange Future | 0.10400 | 0.11300 | 0 |
| 18/07/2011 | AU\$ / R On 19-September-11 | 7.10 | C | Foreign Exchange Future | 0.34200 | 0.30800 | 0 |
| 18/07/2011 | AU\$ / R On 19-September-11 | 7.10 | P | Foreign Exchange Future | 0.04000 | 0.04700 | 0 |
| 18/07/2011 | AU\$ / R On 19-September-11 | 7.15 | C | Foreign Exchange Future | 0.30200 | 0.26900 | 0 |
| 18/07/2011 | AU\$ / R On 19-September-11 | 7.15 | P | Foreign Exchange Future | 0.05000 | 0.05800 | 0 |
| 18/07/2011 | AU\$ / R On 19-March-12 | 7.20 | C | Foreign Exchange Future | 0.41300 | 0.38400 | 0 |
| 18/07/2011 | AU\$ / R On 19-March-12 | 7.20 | P | Foreign Exchange Future | 0.16700 | 0.17900 | 0 |
| 18/07/2011 | AU\$ / R On 14-December-15 | 7.25 | C | Foreign Exchange Future | 1.58700 | 1.57200 | 0 |
| 18/07/2011 | AU\$ / R On 14-December-15 | 7.25 | P | Foreign Exchange Future | 0.37700 | 0.38100 | 0 |
| 18/07/2011 | AU\$ / R On 14-December-15 | 7.30 | C | Foreign Exchange Future | 1.54900 | 1.53400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/07/2011 | AU\$ / R On 14-December-15 | 7.30 | P | Foreign Exchange Future | 0.38900 | 0.39300 | 0 |
| 18/07/2011 | AU\$ / R On 14-December-15 | 7.35 | C | Foreign Exchange Future | 1.51000 | 1.49600 | 0 |
| 18/07/2011 | AU\$ / R On 14-December-15 | 7.35 | P | Foreign Exchange Future | 0.40000 | 0.40500 | 0 |
| 18/07/2011 | AU\$ / R On 19-March-12 | 7.40 | C | Foreign Exchange Future | 0.29900 | 0.27300 | 0 |
| 18/07/2011 | AU\$ / R On 19-March-12 | 7.40 | P | Foreign Exchange Future | 0.25300 | 0.26800 | 0 |
| 18/07/2011 | AU\$ / R On 19-March-12 | 7.45 | C | Foreign Exchange Future | 0.27400 | 0.25200 | 0 |
| 18/07/2011 | AU\$ / R On 19-March-12 | 7.45 | P | Foreign Exchange Future | 0.27800 | 0.29700 | 0 |
| 18/07/2011 | AU\$ / R On 19-December-11 | 7.50 | C | Foreign Exchange Future | 0.17500 | 0.16000 | 0 |
| 18/07/2011 | AU\$ / R On 19-December-11 | 7.50 | P | Foreign Exchange Future | 0.25400 | 0.27900 | 0 |
| 18/07/2011 | AU\$ / R On 19-September-11 | 7.55 | C | Foreign Exchange Future | 0.07800 | 0.06700 | 0 |
| 18/07/2011 | AU\$ / R On 19-September-11 | 7.55 | P | Foreign Exchange Future | 0.22600 | 0.25600 | 0 |
| 18/07/2011 | AU\$ / R On 19-March-12 | 7.75 | C | Foreign Exchange Future | 0.17000 | 0.15400 | 0 |
| 18/07/2011 | AU\$ / R On 19-March-12 | 7.75 | P | Foreign Exchange Future | 0.47400 | 0.49900 | 0 |
| 18/07/2011 | AU\$ / R On 19-September-11 | 7.95 | C | Foreign Exchange Future | 0.01800 | 0.01600 | 0 |
| 18/07/2011 | AU\$ / R On 19-September-11 | 7.95 | P | Foreign Exchange Future | 0.56600 | 0.60500 | 0 |
| 18/07/2011 | AU\$ / R On 19-September-11 | 8.00 | C | Foreign Exchange Future | 0.01500 | 0.01300 | 0 |
| 18/07/2011 | AU\$ / R On 19-September-11 | 8.00 | P | Foreign Exchange Future | 0.61300 | 0.65200 | 0 |
| 18/07/2011 | AU\$ / R On 19-September-11 | 8.05 | C | Foreign Exchange Future | 0.01300 | 0.01100 | 0 |
| 18/07/2011 | AU\$ / R On 19-September-11 | 8.05 | P | Foreign Exchange Future | 0.66100 | 0.70000 | 0 |
| 18/07/2011 | AU\$ / R On 19-September-11 | 8.15 | C | Foreign Exchange Future | 0.00900 | 0.00800 | 0 |
| 18/07/2011 | AU\$ / R On 19-September-11 | 8.15 | P | Foreign Exchange Future | 0.75700 | 0.79700 | 0 |
| 18/07/2011 | CAD/ R On 19-December-11 | | | Foreign Exchange Future | 7.40980 | 7.35600 | 0 |
| 18/07/2011 | CAD/ R On 19-September-11 | 6.60 | C | Foreign Exchange Future | 0.73200 | 0.68000 | 0 |
| 18/07/2011 | CAD/ R On 19-September-11 | 6.60 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 18/07/2011 | CAD/ R On 19-December-11 | 6.80 | C | Foreign Exchange Future | 0.65200 | 0.60400 | 0 |
| 18/07/2011 | CAD/ R On 19-December-11 | 6.80 | P | Foreign Exchange Future | 0.04200 | 0.04800 | 0 |
| 18/07/2011 | CAD/ R On 19-December-11 | 6.85 | C | Foreign Exchange Future | 0.61000 | 0.56300 | 0 |
| 18/07/2011 | CAD/ R On 19-December-11 | 6.85 | P | Foreign Exchange Future | 0.05000 | 0.05700 | 0 |
| 18/07/2011 | CAD/ R On 19-December-11 | 6.90 | C | Foreign Exchange Future | 0.56900 | 0.52300 | 0 |
| 18/07/2011 | CAD/ R On 19-December-11 | 6.90 | P | Foreign Exchange Future | 0.05900 | 0.06700 | 0 |
| 18/07/2011 | CAD/ R On 19-December-11 | 7.20 | C | Foreign Exchange Future | 0.35000 | 0.31200 | 0 |
| 18/07/2011 | CAD/ R On 19-December-11 | 7.20 | P | Foreign Exchange Future | 0.14000 | 0.15600 | 0 |
| 18/07/2011 | CAD/ R On 19-December-11 | 7.25 | C | Foreign Exchange Future | 0.31900 | 0.28300 | 0 |
| 18/07/2011 | CAD/ R On 19-December-11 | 7.25 | P | Foreign Exchange Future | 0.15900 | 0.17700 | 0 |
| 18/07/2011 | CAD/ R On 19-December-11 | 7.30 | C | Foreign Exchange Future | 0.28900 | 0.25500 | 0 |
| 18/07/2011 | CAD/ R On 19-December-11 | 7.30 | P | Foreign Exchange Future | 0.17900 | 0.19900 | 0 |
| 18/07/2011 | CAD/ R On 19-December-11 | 7.40 | C | Foreign Exchange Future | 0.23500 | 0.20900 | 0 |
| 18/07/2011 | CAD/ R On 19-December-11 | 7.40 | P | Foreign Exchange Future | 0.22500 | 0.25300 | 0 |
| 18/07/2011 | CAD/ R On 19-December-11 | 7.45 | C | Foreign Exchange Future | 0.21500 | 0.19000 | 0 |
| 18/07/2011 | CAD/ R On 19-December-11 | 7.45 | P | Foreign Exchange Future | 0.25500 | 0.28400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/07/2011 | CAD/ R On 19-September-11 | 7.55 | C | Foreign Exchange Future | 0.06500 | 0.04900 | 0 |
| 18/07/2011 | CAD/ R On 19-September-11 | 7.55 | P | Foreign Exchange Future | 0.28800 | 0.32500 | 0 |
| 18/07/2011 | CAD/ R On 19-December-11 | 7.60 | C | Foreign Exchange Future | 0.16300 | 0.14300 | 0 |
| 18/07/2011 | CAD/ R On 19-December-11 | 7.60 | P | Foreign Exchange Future | 0.35300 | 0.38700 | 0 |
| 18/07/2011 | CAD/ R On 19-December-11 | 7.65 | C | Foreign Exchange Future | 0.14900 | 0.13000 | 0 |
| 18/07/2011 | CAD/ R On 19-December-11 | 7.65 | P | Foreign Exchange Future | 0.38900 | 0.42400 | 0 |
| 18/07/2011 | CAD/ R On 19-September-11 | 7.75 | C | Foreign Exchange Future | 0.03100 | 0.02300 | 0 |
| 18/07/2011 | CAD/ R On 19-September-11 | 7.75 | P | Foreign Exchange Future | 0.45400 | 0.49900 | 0 |
| 18/07/2011 | CAD/ R On 19-September-11 | 7.80 | C | Foreign Exchange Future | 0.02600 | 0.01900 | 0 |
| 18/07/2011 | CAD/ R On 19-September-11 | 7.80 | P | Foreign Exchange Future | 0.49900 | 0.54500 | 0 |
| 18/07/2011 | CAD/ R On 19-September-11 | 7.85 | C | Foreign Exchange Future | 0.02100 | 0.01500 | 0 |
| 18/07/2011 | CAD/ R On 19-September-11 | 7.85 | P | Foreign Exchange Future | 0.54400 | 0.59100 | 0 |
| 18/07/2011 | CAD/ R On 19-September-11 | 7.95 | C | Foreign Exchange Future | 0.01400 | 0.01000 | 0 |
| 18/07/2011 | CAD/ R On 19-September-11 | 7.95 | P | Foreign Exchange Future | 0.63700 | 0.68600 | 0 |
| 18/07/2011 | CF CANDO CAAD On 19-September-11 | | | Can-Do Future | 0.01920 | 0.02620 | 22,388 |
| 18/07/2011 | CF CANDO CAAE On 19-September-11 | | | Can-Do Future | 0.17680 | 0.14580 | 21,898 |
| 18/07/2011 | CHF / R On 19-December-11 | | | Foreign Exchange Future | 8.75780 | 8.66740 | 50 |
| 18/07/2011 | CHF / R On 19-September-11 | 7.60 | C | Foreign Exchange Future | 1.04000 | 0.95400 | 0 |
| 18/07/2011 | CHF / R On 19-September-11 | 7.60 | P | Foreign Exchange Future | 0.00800 | 0.01000 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 7.65 | C | Foreign Exchange Future | 1.13600 | 1.04900 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 7.65 | P | Foreign Exchange Future | 0.02800 | 0.03200 | 0 |
| 18/07/2011 | CHF / R On 19-September-11 | 7.70 | C | Foreign Exchange Future | 0.94300 | 0.86000 | 0 |
| 18/07/2011 | CHF / R On 19-September-11 | 7.70 | P | Foreign Exchange Future | 0.01100 | 0.01600 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 7.75 | C | Foreign Exchange Future | 1.04100 | 0.96100 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 7.75 | P | Foreign Exchange Future | 0.03300 | 0.04400 | 0 |
| 18/07/2011 | CHF / R On 19-September-11 | 7.80 | C | Foreign Exchange Future | 0.84900 | 0.76800 | 0 |
| 18/07/2011 | CHF / R On 19-September-11 | 7.80 | P | Foreign Exchange Future | 0.01700 | 0.02400 | 0 |
| 18/07/2011 | CHF / R On 19-September-11 | 7.85 | C | Foreign Exchange Future | 0.80200 | 0.72300 | 0 |
| 18/07/2011 | CHF / R On 19-September-11 | 7.85 | P | Foreign Exchange Future | 0.02000 | 0.02900 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 7.90 | C | Foreign Exchange Future | 0.91200 | 0.83600 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 7.90 | P | Foreign Exchange Future | 0.05400 | 0.06900 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 8.00 | C | Foreign Exchange Future | 0.83100 | 0.75800 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 8.00 | P | Foreign Exchange Future | 0.07300 | 0.09100 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 8.15 | C | Foreign Exchange Future | 0.71600 | 0.64900 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 8.15 | P | Foreign Exchange Future | 0.10800 | 0.13200 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 8.25 | C | Foreign Exchange Future | 0.64500 | 0.58200 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 8.25 | P | Foreign Exchange Future | 0.13700 | 0.16500 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 8.30 | C | Foreign Exchange Future | 0.61200 | 0.55100 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 8.30 | P | Foreign Exchange Future | 0.15400 | 0.18400 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 8.35 | C | Foreign Exchange Future | 0.57900 | 0.52000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 18/07/2011 | CHF / R On 19-December-11 | 8.35 | P | Foreign Exchange Future | 0.17100 | 0.20300 | 0 |
| 18/07/2011 | CHF / R On 19-September-11 | 8.40 | C | Foreign Exchange Future | 0.36100 | 0.30700 | 0 |
| 18/07/2011 | CHF / R On 19-September-11 | 8.40 | P | Foreign Exchange Future | 0.12900 | 0.16300 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 8.45 | C | Foreign Exchange Future | 0.51800 | 0.46300 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 8.45 | P | Foreign Exchange Future | 0.21000 | 0.24600 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 8.50 | C | Foreign Exchange Future | 0.48900 | 0.43600 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 8.50 | P | Foreign Exchange Future | 0.23100 | 0.26900 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 8.55 | C | Foreign Exchange Future | 0.46100 | 0.41100 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 8.55 | P | Foreign Exchange Future | 0.25300 | 0.29400 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 8.60 | C | Foreign Exchange Future | 0.43500 | 0.38600 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 8.60 | P | Foreign Exchange Future | 0.27700 | 0.31900 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 8.70 | C | Foreign Exchange Future | 0.38500 | 0.34300 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 8.70 | P | Foreign Exchange Future | 0.32700 | 0.37600 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 8.80 | C | Foreign Exchange Future | 0.34200 | 0.30500 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 8.80 | P | Foreign Exchange Future | 0.38400 | 0.43800 | 0 |
| 18/07/2011 | CHF / R On 19-September-11 | 8.85 | C | Foreign Exchange Future | 0.14600 | 0.12400 | 0 |
| 18/07/2011 | CHF / R On 19-September-11 | 8.85 | P | Foreign Exchange Future | 0.36400 | 0.43000 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 8.90 | C | Foreign Exchange Future | 0.30500 | 0.27200 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 8.90 | P | Foreign Exchange Future | 0.44700 | 0.50500 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 8.95 | C | Foreign Exchange Future | 0.28700 | 0.25600 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 8.95 | P | Foreign Exchange Future | 0.47900 | 0.53900 | 0 |
| 18/07/2011 | CHF / R On 19-September-11 | 9.00 | C | Foreign Exchange Future | 0.10600 | 0.09000 | 0 |
| 18/07/2011 | CHF / R On 19-September-11 | 9.00 | P | Foreign Exchange Future | 0.47400 | 0.54600 | 0 |
| 18/07/2011 | CHF / R On 19-September-11 | 9.05 | C | Foreign Exchange Future | 0.09500 | 0.08100 | 0 |
| 18/07/2011 | CHF / R On 19-September-11 | 9.05 | P | Foreign Exchange Future | 0.51300 | 0.58700 | 0 |
| 18/07/2011 | CHF / R On 19-September-11 | 9.10 | C | Foreign Exchange Future | 0.08600 | 0.07200 | 0 |
| 18/07/2011 | CHF / R On 19-September-11 | 9.10 | P | Foreign Exchange Future | 0.55400 | 0.62800 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 9.15 | C | Foreign Exchange Future | 0.22800 | 0.20400 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 9.15 | P | Foreign Exchange Future | 0.62000 | 0.68700 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 9.20 | C | Foreign Exchange Future | 0.21600 | 0.19200 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 9.20 | P | Foreign Exchange Future | 0.65800 | 0.72500 | 0 |
| 18/07/2011 | CHF / R On 19-September-11 | 9.25 | C | Foreign Exchange Future | 0.06200 | 0.05200 | 0 |
| 18/07/2011 | CHF / R On 19-September-11 | 9.25 | P | Foreign Exchange Future | 0.68000 | 0.75800 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 9.40 | C | Foreign Exchange Future | 0.17200 | 0.15300 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 9.40 | P | Foreign Exchange Future | 0.81400 | 0.88600 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 9.45 | C | Foreign Exchange Future | 0.16200 | 0.14500 | 0 |
| 18/07/2011 | CHF / R On 19-December-11 | 9.45 | P | Foreign Exchange Future | 0.85400 | 0.92800 | 0 |
| 18/07/2011 | RAIN On 19-September-11 | | | Foreign Exchange Future | 14,231.07000 | 14,107.37000 | 0 |
| 18/07/2011 | YUAN/R On 19-December-11 | | | Foreign Exchange Future | 1.10730 | 1.09540 | 0 |
| 18/07/2011 | YUAN/R On 19-December-11 | 1.05 | C | Foreign Exchange Future | 0.07490 | 0.06690 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/07/2011 | YUAN/R On 19-December-11 | 1.05 | P | Foreign Exchange Future | 0.01760 | 0.02150 | 0 |
| 18/07/2011 | YUAN/R On 19-December-11 | 1.10 | C | Foreign Exchange Future | 0.04710 | 0.04170 | 0 |
| 18/07/2011 | YUAN/R On 19-December-11 | 1.10 | P | Foreign Exchange Future | 0.03980 | 0.04630 | 0 |
| 18/07/2011 | YUAN/R On 19-December-11 | 1.15 | C | Foreign Exchange Future | 0.02940 | 0.02600 | 0 |
| 18/07/2011 | YUAN/R On 19-December-11 | 1.15 | P | Foreign Exchange Future | 0.07210 | 0.08060 | 0 |
| 19/07/2011 | \$ / R On 14-December-15 | | | Foreign Exchange Future | 9.25600 | 9.32110 | 0 |
| 19/07/2011 | \$ / R On 19-September-11 | 5.70 | C | Foreign Exchange Future | 1.29200 | 1.35800 | 0 |
| 19/07/2011 | \$ / R On 19-September-11 | 5.70 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 19/07/2011 | \$ / R On 19-September-11 | 5.75 | C | Foreign Exchange Future | 1.24200 | 1.30800 | 0 |
| 19/07/2011 | \$ / R On 19-September-11 | 5.75 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 19/07/2011 | \$ / R On 19-September-11 | 5.80 | C | Foreign Exchange Future | 1.19200 | 1.25800 | 0 |
| 19/07/2011 | \$ / R On 19-September-11 | 5.80 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 19/07/2011 | \$ / R On 19-December-11 | 5.85 | C | Foreign Exchange Future | 1.24300 | 1.30900 | 0 |
| 19/07/2011 | \$ / R On 19-December-11 | 5.85 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 19/07/2011 | \$ / R On 19-December-11 | 5.95 | C | Foreign Exchange Future | 1.14600 | 1.21200 | 0 |
| 19/07/2011 | \$ / R On 19-December-11 | 5.95 | P | Foreign Exchange Future | 0.01100 | 0.01000 | 0 |
| 19/07/2011 | \$ / R On 19-December-11 | 6.00 | C | Foreign Exchange Future | 1.09700 | 1.16300 | 0 |
| 19/07/2011 | \$ / R On 19-December-11 | 6.00 | P | Foreign Exchange Future | 0.01200 | 0.01100 | 0 |
| 19/07/2011 | \$ / R On 19-December-11 | 6.15 | C | Foreign Exchange Future | 0.95600 | 1.01900 | 0 |
| 19/07/2011 | \$ / R On 19-December-11 | 6.15 | P | Foreign Exchange Future | 0.02100 | 0.01700 | 5,000 |
| 19/07/2011 | \$ / R On 19-December-11 | 6.25 | C | Foreign Exchange Future | 0.86500 | 0.92700 | 0 |
| 19/07/2011 | \$ / R On 19-December-11 | 6.25 | P | Foreign Exchange Future | 0.03000 | 0.02500 | 0 |
| 19/07/2011 | \$ / R On 19-December-11 | 6.30 | C | Foreign Exchange Future | 0.82100 | 0.88200 | 0 |
| 19/07/2011 | \$ / R On 19-December-11 | 6.30 | P | Foreign Exchange Future | 0.03600 | 0.03000 | 0 |
| 19/07/2011 | \$ / R On 19-December-11 | 6.35 | C | Foreign Exchange Future | 0.77800 | 0.83800 | 0 |
| 19/07/2011 | \$ / R On 19-December-11 | 6.35 | P | Foreign Exchange Future | 0.04300 | 0.03600 | 0 |
| 19/07/2011 | \$ / R On 19-December-11 | 6.40 | C | Foreign Exchange Future | 0.73600 | 0.79500 | 0 |
| 19/07/2011 | \$ / R On 19-December-11 | 6.40 | P | Foreign Exchange Future | 0.05100 | 0.04300 | 0 |
| 19/07/2011 | \$ / R On 19-December-11 | 6.45 | C | Foreign Exchange Future | 0.69500 | 0.75300 | 0 |
| 19/07/2011 | \$ / R On 19-December-11 | 6.45 | P | Foreign Exchange Future | 0.06000 | 0.05100 | 0 |
| 19/07/2011 | \$ / R On 19-September-11 | 6.55 | C | Foreign Exchange Future | 0.47600 | 0.53500 | 0 |
| 19/07/2011 | \$ / R On 19-September-11 | 6.55 | P | Foreign Exchange Future | 0.03500 | 0.02700 | 8,880 |
| 19/07/2011 | \$ / R On 19-March-12 | 6.60 | C | Foreign Exchange Future | 0.70600 | 0.75800 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 6.60 | P | Foreign Exchange Future | 0.12600 | 0.11000 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 6.65 | C | Foreign Exchange Future | 0.67000 | 0.72200 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 6.65 | P | Foreign Exchange Future | 0.14000 | 0.12400 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 6.70 | C | Foreign Exchange Future | 0.63600 | 0.68600 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 6.70 | P | Foreign Exchange Future | 0.15600 | 0.13800 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 6.75 | C | Foreign Exchange Future | 0.60300 | 0.65200 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 6.75 | P | Foreign Exchange Future | 0.17300 | 0.15400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | \$ / R On 19-March-12 | 6.80 | C | Foreign Exchange Future | 0.57100 | 0.61900 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 6.80 | P | Foreign Exchange Future | 0.19100 | 0.17100 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 6.85 | C | Foreign Exchange Future | 0.54000 | 0.58600 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 6.85 | P | Foreign Exchange Future | 0.21000 | 0.18800 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 6.90 | C | Foreign Exchange Future | 0.51000 | 0.55500 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 6.90 | P | Foreign Exchange Future | 0.23000 | 0.20700 | 0 |
| 19/07/2011 | \$ / R On 19-September-11 | 6.95 | C | Foreign Exchange Future | 0.19400 | 0.23700 | 0 |
| 19/07/2011 | \$ / R On 19-September-11 | 6.95 | P | Foreign Exchange Future | 0.15300 | 0.12900 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 6.99 | C | Foreign Exchange Future | 0.46200 | 0.50500 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 6.99 | P | Foreign Exchange Future | 0.26800 | 0.24300 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.00 | C | Foreign Exchange Future | 0.45400 | 0.49700 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.00 | P | Foreign Exchange Future | 0.27400 | 0.24900 | 1,000 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.04 | C | Foreign Exchange Future | 0.43500 | 0.47700 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.04 | P | Foreign Exchange Future | 0.29100 | 0.26500 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.05 | C | Foreign Exchange Future | 0.42800 | 0.46900 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.05 | P | Foreign Exchange Future | 0.29800 | 0.27100 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.09 | C | Foreign Exchange Future | 0.41000 | 0.45000 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.09 | P | Foreign Exchange Future | 0.31600 | 0.28800 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.10 | C | Foreign Exchange Future | 0.40300 | 0.44300 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.10 | P | Foreign Exchange Future | 0.32300 | 0.29500 | 0 |
| 19/07/2011 | \$ / R On 17-September-12 | 7.15 | C | Foreign Exchange Future | 0.62000 | 0.66100 | 13,000 |
| 19/07/2011 | \$ / R On 17-September-12 | 7.15 | P | Foreign Exchange Future | 0.38200 | 0.35500 | 0 |
| 19/07/2011 | \$ / R On 17-September-12 | 7.20 | C | Foreign Exchange Future | 0.59500 | 0.63500 | 0 |
| 19/07/2011 | \$ / R On 17-September-12 | 7.20 | P | Foreign Exchange Future | 0.40700 | 0.37900 | 0 |
| 19/07/2011 | \$ / R On 17-September-12 | 7.25 | C | Foreign Exchange Future | 0.57100 | 0.61000 | 0 |
| 19/07/2011 | \$ / R On 17-September-12 | 7.25 | P | Foreign Exchange Future | 0.43300 | 0.40400 | 0 |
| 19/07/2011 | \$ / R On 17-September-12 | 7.30 | C | Foreign Exchange Future | 0.54800 | 0.58700 | 11,000 |
| 19/07/2011 | \$ / R On 17-September-12 | 7.30 | P | Foreign Exchange Future | 0.46000 | 0.43100 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.35 | C | Foreign Exchange Future | 0.30300 | 0.33300 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.35 | P | Foreign Exchange Future | 0.47300 | 0.43500 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.40 | C | Foreign Exchange Future | 0.28800 | 0.31600 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.40 | P | Foreign Exchange Future | 0.50800 | 0.46800 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.45 | C | Foreign Exchange Future | 0.27300 | 0.30000 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.45 | P | Foreign Exchange Future | 0.54300 | 0.50200 | 0 |
| 19/07/2011 | \$ / R On 19-December-11 | 7.50 | C | Foreign Exchange Future | 0.15900 | 0.18100 | 500 |
| 19/07/2011 | \$ / R On 19-December-11 | 7.50 | P | Foreign Exchange Future | 0.57400 | 0.52900 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.55 | C | Foreign Exchange Future | 0.24600 | 0.27100 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.55 | P | Foreign Exchange Future | 0.61600 | 0.57300 | 0 |
| 19/07/2011 | \$ / R On 19-December-11 | 7.60 | C | Foreign Exchange Future | 0.13900 | 0.15900 | 0 |
| 19/07/2011 | \$ / R On 19-December-11 | 7.60 | P | Foreign Exchange Future | 0.65400 | 0.60700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | \$ / R On 14-December-12 | 7.65 | C | Foreign Exchange Future | 0.51700 | 0.54900 | 0 |
| 19/07/2011 | \$ / R On 14-December-12 | 7.65 | P | Foreign Exchange Future | 0.67700 | 0.64000 | 0 |
| 19/07/2011 | \$ / R On 14-December-12 | 7.70 | C | Foreign Exchange Future | 0.50100 | 0.53200 | 0 |
| 19/07/2011 | \$ / R On 14-December-12 | 7.70 | P | Foreign Exchange Future | 0.71100 | 0.67300 | 0 |
| 19/07/2011 | \$ / R On 14-December-12 | 7.75 | C | Foreign Exchange Future | 0.48500 | 0.51500 | 0 |
| 19/07/2011 | \$ / R On 14-December-12 | 7.75 | P | Foreign Exchange Future | 0.74500 | 0.70600 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.80 | C | Foreign Exchange Future | 0.19200 | 0.21200 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.80 | P | Foreign Exchange Future | 0.81200 | 0.76400 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.85 | C | Foreign Exchange Future | 0.18300 | 0.20200 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.85 | P | Foreign Exchange Future | 0.85300 | 0.80400 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.90 | C | Foreign Exchange Future | 0.17500 | 0.19300 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.90 | P | Foreign Exchange Future | 0.89500 | 0.84500 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.95 | C | Foreign Exchange Future | 0.16700 | 0.18400 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 7.95 | P | Foreign Exchange Future | 0.93700 | 0.88600 | 0 |
| 19/07/2011 | \$ / R On 12-December-14 | 8.00 | C | Foreign Exchange Future | 1.26500 | 1.30500 | 200 |
| 19/07/2011 | \$ / R On 12-December-14 | 8.00 | P | Foreign Exchange Future | 0.80600 | 0.78100 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 8.05 | C | Foreign Exchange Future | 0.15200 | 0.16800 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 8.05 | P | Foreign Exchange Future | 1.02200 | 0.97000 | 0 |
| 19/07/2011 | \$ / R On 19-September-11 | 8.10 | C | Foreign Exchange Future | 0.01500 | 0.01900 | 0 |
| 19/07/2011 | \$ / R On 19-September-11 | 8.10 | P | Foreign Exchange Future | 1.12400 | 1.06100 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 8.15 | C | Foreign Exchange Future | 0.13900 | 0.15400 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 8.15 | P | Foreign Exchange Future | 1.10900 | 1.05600 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 8.20 | C | Foreign Exchange Future | 0.13300 | 0.14700 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 8.20 | P | Foreign Exchange Future | 1.15300 | 1.09900 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 8.30 | C | Foreign Exchange Future | 0.12300 | 0.13500 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 8.30 | P | Foreign Exchange Future | 1.24300 | 1.18700 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 8.35 | C | Foreign Exchange Future | 0.11800 | 0.13000 | 0 |
| 19/07/2011 | \$ / R On 19-March-12 | 8.35 | P | Foreign Exchange Future | 1.28800 | 1.23200 | 0 |
| 19/07/2011 | \$ / R On 12-December-14 | 8.45 | C | Foreign Exchange Future | 1.09500 | 1.13100 | 0 |
| 19/07/2011 | \$ / R On 12-December-14 | 8.45 | P | Foreign Exchange Future | 1.08600 | 1.05700 | 0 |
| 19/07/2011 | \$ / R On 12-December-14 | 8.50 | C | Foreign Exchange Future | 1.07800 | 1.11300 | 0 |
| 19/07/2011 | \$ / R On 12-December-14 | 8.50 | P | Foreign Exchange Future | 1.11900 | 1.08900 | 0 |
| 19/07/2011 | \$ / R On 12-December-14 | 8.55 | C | Foreign Exchange Future | 1.06100 | 1.09600 | 0 |
| 19/07/2011 | \$ / R On 12-December-14 | 8.55 | P | Foreign Exchange Future | 1.15200 | 1.12200 | 0 |
| 19/07/2011 | \$ / R On 14-December-15 | 9.15 | C | Foreign Exchange Future | 1.47400 | 1.51500 | 0 |
| 19/07/2011 | \$ / R On 14-December-15 | 9.15 | P | Foreign Exchange Future | 1.36800 | 1.34400 | 0 |
| 19/07/2011 | \$ / R On 14-December-15 | 9.20 | C | Foreign Exchange Future | 1.45700 | 1.49700 | 0 |
| 19/07/2011 | \$ / R On 14-December-15 | 9.20 | P | Foreign Exchange Future | 1.40100 | 1.37600 | 0 |
| 19/07/2011 | \$ / R On 14-December-15 | 9.25 | C | Foreign Exchange Future | 1.44100 | 1.47900 | 0 |
| 19/07/2011 | \$ / R On 14-December-15 | 9.25 | P | Foreign Exchange Future | 1.43500 | 1.40800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | \$ / R On 19-September-11 | 9.80 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 19/07/2011 | \$ / R On 19-September-11 | 9.80 | P | Foreign Exchange Future | 2.80900 | 2.74300 | 0 |
| 19/07/2011 | \$ / R MAXI On 19-December-11 | | | Foreign Exchange Future | 7.08460 | 7.15170 | 15 |
| 19/07/2011 | \$ / R MAXI On 19-December-11 | 6.95 | C | Foreign Exchange Future | 0.35183 | 0.39544 | 0 |
| 19/07/2011 | \$ / R MAXI On 19-December-11 | 6.95 | P | Foreign Exchange Future | 0.21723 | 0.19374 | 0 |
| 19/07/2011 | \$ / R MAXI On 19-December-11 | 7.00 | C | Foreign Exchange Future | 0.32512 | 0.36703 | 0 |
| 19/07/2011 | \$ / R MAXI On 19-December-11 | 7.00 | P | Foreign Exchange Future | 0.24052 | 0.21533 | 0 |
| 19/07/2011 | \$ / R MAXI On 19-December-11 | 7.05 | C | Foreign Exchange Future | 0.29984 | 0.34003 | 0 |
| 19/07/2011 | \$ / R MAXI On 19-December-11 | 7.05 | P | Foreign Exchange Future | 0.26524 | 0.23833 | 0 |
| 19/07/2011 | \$ / R MAXI On 19-September-11 | 7.10 | C | Foreign Exchange Future | 0.13210 | 0.16225 | 0 |
| 19/07/2011 | \$ / R MAXI On 19-September-11 | 7.10 | P | Foreign Exchange Future | 0.24060 | 0.20435 | 0 |
| 19/07/2011 | \$ / R MAXI On 19-September-11 | 7.15 | C | Foreign Exchange Future | 0.11691 | 0.14438 | 0 |
| 19/07/2011 | \$ / R MAXI On 19-September-11 | 7.15 | P | Foreign Exchange Future | 0.27541 | 0.23648 | 0 |
| 19/07/2011 | \$ / R MAXI On 19-September-11 | 7.20 | C | Foreign Exchange Future | 0.10348 | 0.12845 | 50 |
| 19/07/2011 | \$ / R MAXI On 19-September-11 | 7.20 | P | Foreign Exchange Future | 0.31198 | 0.27055 | 0 |
| 19/07/2011 | £ / R On 18-June-12 | | | Foreign Exchange Future | 11.73280 | 11.73040 | 0 |
| 19/07/2011 | £ / R On 19-December-11 | 10.50 | C | Foreign Exchange Future | 1.01600 | 1.01600 | 0 |
| 19/07/2011 | £ / R On 19-December-11 | 10.50 | P | Foreign Exchange Future | 0.08100 | 0.08300 | 0 |
| 19/07/2011 | £ / R On 19-September-11 | 10.65 | C | Foreign Exchange Future | 0.69300 | 0.69200 | 0 |
| 19/07/2011 | £ / R On 19-September-11 | 10.65 | P | Foreign Exchange Future | 0.04700 | 0.04800 | 0 |
| 19/07/2011 | £ / R On 19-December-11 | 10.70 | C | Foreign Exchange Future | 0.85900 | 0.85900 | 0 |
| 19/07/2011 | £ / R On 19-December-11 | 10.70 | P | Foreign Exchange Future | 0.12400 | 0.12600 | 0 |
| 19/07/2011 | £ / R On 19-September-11 | 10.75 | C | Foreign Exchange Future | 0.60900 | 0.60800 | 0 |
| 19/07/2011 | £ / R On 19-September-11 | 10.75 | P | Foreign Exchange Future | 0.06300 | 0.06400 | 0 |
| 19/07/2011 | £ / R On 19-September-11 | 10.85 | C | Foreign Exchange Future | 0.52900 | 0.52900 | 0 |
| 19/07/2011 | £ / R On 19-September-11 | 10.85 | P | Foreign Exchange Future | 0.08300 | 0.08500 | 630 |
| 19/07/2011 | £ / R On 19-March-12 | 10.90 | C | Foreign Exchange Future | 0.92100 | 0.92100 | 0 |
| 19/07/2011 | £ / R On 19-March-12 | 10.90 | P | Foreign Exchange Future | 0.24100 | 0.24400 | 0 |
| 19/07/2011 | £ / R On 19-September-11 | 10.95 | C | Foreign Exchange Future | 0.45400 | 0.45400 | 0 |
| 19/07/2011 | £ / R On 19-September-11 | 10.95 | P | Foreign Exchange Future | 0.10800 | 0.11000 | 1,200 |
| 19/07/2011 | £ / R On 19-March-12 | 11.00 | C | Foreign Exchange Future | 0.85600 | 0.85600 | 0 |
| 19/07/2011 | £ / R On 19-March-12 | 11.00 | P | Foreign Exchange Future | 0.27600 | 0.27900 | 0 |
| 19/07/2011 | £ / R On 19-March-12 | 11.10 | C | Foreign Exchange Future | 0.79400 | 0.79400 | 0 |
| 19/07/2011 | £ / R On 19-March-12 | 11.10 | P | Foreign Exchange Future | 0.31400 | 0.31700 | 0 |
| 19/07/2011 | £ / R On 19-September-11 | 11.15 | C | Foreign Exchange Future | 0.32000 | 0.32200 | 0 |
| 19/07/2011 | £ / R On 19-September-11 | 11.15 | P | Foreign Exchange Future | 0.17400 | 0.17800 | 0 |
| 19/07/2011 | £ / R On 19-September-11 | 11.20 | C | Foreign Exchange Future | 0.29100 | 0.29200 | 1,200 |
| 19/07/2011 | £ / R On 19-September-11 | 11.20 | P | Foreign Exchange Future | 0.19500 | 0.19800 | 0 |
| 19/07/2011 | £ / R On 19-September-11 | 11.25 | C | Foreign Exchange Future | 0.26300 | 0.26500 | 0 |
| 19/07/2011 | £ / R On 19-September-11 | 11.25 | P | Foreign Exchange Future | 0.21700 | 0.22100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | £ / R On 19-December-11 | 11.30 | C | Foreign Exchange Future | 0.47200 | 0.47400 | 0 |
| 19/07/2011 | £ / R On 19-December-11 | 11.30 | P | Foreign Exchange Future | 0.33700 | 0.34100 | 0 |
| 19/07/2011 | £ / R On 19-March-12 | 11.35 | C | Foreign Exchange Future | 0.65300 | 0.65300 | 0 |
| 19/07/2011 | £ / R On 19-March-12 | 11.35 | P | Foreign Exchange Future | 0.42300 | 0.42600 | 0 |
| 19/07/2011 | £ / R On 19-March-12 | 11.40 | C | Foreign Exchange Future | 0.62700 | 0.62700 | 0 |
| 19/07/2011 | £ / R On 19-March-12 | 11.40 | P | Foreign Exchange Future | 0.44700 | 0.45000 | 0 |
| 19/07/2011 | £ / R On 19-March-12 | 11.45 | C | Foreign Exchange Future | 0.60200 | 0.60200 | 0 |
| 19/07/2011 | £ / R On 19-March-12 | 11.45 | P | Foreign Exchange Future | 0.47200 | 0.47500 | 0 |
| 19/07/2011 | £ / R On 19-March-12 | 11.50 | C | Foreign Exchange Future | 0.57700 | 0.57800 | 0 |
| 19/07/2011 | £ / R On 19-March-12 | 11.50 | P | Foreign Exchange Future | 0.49700 | 0.50100 | 0 |
| 19/07/2011 | £ / R On 19-March-12 | 11.55 | C | Foreign Exchange Future | 0.55400 | 0.55400 | 0 |
| 19/07/2011 | £ / R On 19-March-12 | 11.55 | P | Foreign Exchange Future | 0.52400 | 0.52700 | 0 |
| 19/07/2011 | £ / R On 19-December-11 | 11.60 | C | Foreign Exchange Future | 0.33900 | 0.34200 | 0 |
| 19/07/2011 | £ / R On 19-December-11 | 11.60 | P | Foreign Exchange Future | 0.50400 | 0.50900 | 0 |
| 19/07/2011 | £ / R On 19-December-11 | 11.65 | C | Foreign Exchange Future | 0.32200 | 0.32500 | 0 |
| 19/07/2011 | £ / R On 19-December-11 | 11.65 | P | Foreign Exchange Future | 0.53700 | 0.54200 | 0 |
| 19/07/2011 | £ / R On 19-March-12 | 11.70 | C | Foreign Exchange Future | 0.49200 | 0.49200 | 0 |
| 19/07/2011 | £ / R On 19-March-12 | 11.70 | P | Foreign Exchange Future | 0.61200 | 0.61500 | 0 |
| 19/07/2011 | £ / R On 19-December-11 | 11.75 | C | Foreign Exchange Future | 0.28900 | 0.29200 | 0 |
| 19/07/2011 | £ / R On 19-December-11 | 11.75 | P | Foreign Exchange Future | 0.60400 | 0.60900 | 0 |
| 19/07/2011 | £ / R On 18-June-12 | 11.80 | C | Foreign Exchange Future | 0.62400 | 0.62500 | 0 |
| 19/07/2011 | £ / R On 18-June-12 | 11.80 | P | Foreign Exchange Future | 0.69100 | 0.69500 | 0 |
| 19/07/2011 | £ / R On 18-June-12 | 11.85 | C | Foreign Exchange Future | 0.60500 | 0.60600 | 0 |
| 19/07/2011 | £ / R On 18-June-12 | 11.85 | P | Foreign Exchange Future | 0.72200 | 0.72600 | 0 |
| 19/07/2011 | £ / R On 18-June-12 | 11.90 | C | Foreign Exchange Future | 0.58600 | 0.58700 | 0 |
| 19/07/2011 | £ / R On 18-June-12 | 11.90 | P | Foreign Exchange Future | 0.75300 | 0.75700 | 0 |
| 19/07/2011 | £ / R On 19-September-11 | 12.10 | C | Foreign Exchange Future | 0.05000 | 0.05100 | 0 |
| 19/07/2011 | £ / R On 19-September-11 | 12.10 | P | Foreign Exchange Future | 0.85400 | 0.85700 | 200 |
| 19/07/2011 | £ / R On 19-December-11 | 12.20 | C | Foreign Exchange Future | 0.17800 | 0.18100 | 0 |
| 19/07/2011 | £ / R On 19-December-11 | 12.20 | P | Foreign Exchange Future | 0.94300 | 0.94800 | 250 |
| 19/07/2011 | £ / R On 19-March-12 | 12.30 | C | Foreign Exchange Future | 0.31100 | 0.31200 | 0 |
| 19/07/2011 | £ / R On 19-March-12 | 12.30 | P | Foreign Exchange Future | 1.03100 | 1.03500 | 0 |
| 19/07/2011 | ¥ / R On 19-December-11 | | | Foreign Exchange Future | 0.08990 | 0.09050 | 0 |
| 19/07/2011 | ¥ / R On 19-December-11 | 0.07 | C | Foreign Exchange Future | 0.01998 | 0.02057 | 0 |
| 19/07/2011 | ¥ / R On 19-December-11 | 0.07 | P | Foreign Exchange Future | 0.00008 | 0.00007 | 0 |
| 19/07/2011 | ¥ / R On 19-December-11 | 0.08 | C | Foreign Exchange Future | 0.01086 | 0.01140 | 0 |
| 19/07/2011 | ¥ / R On 19-December-11 | 0.08 | P | Foreign Exchange Future | 0.00096 | 0.00090 | 0 |
| 19/07/2011 | ¥ / R On 19-December-11 | 0.09 | C | Foreign Exchange Future | 0.00480 | 0.00516 | 0 |
| 19/07/2011 | ¥ / R On 19-December-11 | 0.09 | P | Foreign Exchange Future | 0.00490 | 0.00466 | 0 |
| 19/07/2011 | ¥ / R On 19-September-11 | 11.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | ¥ / R On 19-September-11 | 11.50 | P | Foreign Exchange Future | 11.41140 | 11.41080 | 0 |
| 19/07/2011 | € / R On 19-March-12 | | | Foreign Exchange Future | 10.12540 | 10.10170 | 8,503 |
| 19/07/2011 | € / R On 19-March-12 | 9.00 | C | Foreign Exchange Future | 1.19400 | 1.17000 | 0 |
| 19/07/2011 | € / R On 19-March-12 | 9.00 | P | Foreign Exchange Future | 0.06900 | 0.06800 | 0 |
| 19/07/2011 | € / R On 19-March-12 | 9.05 | C | Foreign Exchange Future | 1.15000 | 1.12600 | 0 |
| 19/07/2011 | € / R On 19-March-12 | 9.05 | P | Foreign Exchange Future | 0.07500 | 0.07400 | 0 |
| 19/07/2011 | € / R On 19-December-11 | 9.30 | C | Foreign Exchange Future | 0.79000 | 0.76900 | 0 |
| 19/07/2011 | € / R On 19-December-11 | 9.30 | P | Foreign Exchange Future | 0.07800 | 0.08100 | 0 |
| 19/07/2011 | € / R On 19-December-11 | 9.40 | C | Foreign Exchange Future | 0.71200 | 0.69200 | 0 |
| 19/07/2011 | € / R On 19-December-11 | 9.40 | P | Foreign Exchange Future | 0.10000 | 0.10400 | 0 |
| 19/07/2011 | € / R On 19-December-11 | 9.55 | C | Foreign Exchange Future | 0.60400 | 0.58500 | 0 |
| 19/07/2011 | € / R On 19-December-11 | 9.55 | P | Foreign Exchange Future | 0.14200 | 0.14700 | 0 |
| 19/07/2011 | € / R On 19-September-11 | 9.60 | C | Foreign Exchange Future | 0.38800 | 0.36900 | 0 |
| 19/07/2011 | € / R On 19-September-11 | 9.60 | P | Foreign Exchange Future | 0.08400 | 0.08900 | 2,065 |
| 19/07/2011 | € / R On 19-September-11 | 9.65 | C | Foreign Exchange Future | 0.35100 | 0.33400 | 0 |
| 19/07/2011 | € / R On 19-September-11 | 9.65 | P | Foreign Exchange Future | 0.09700 | 0.10400 | 0 |
| 19/07/2011 | € / R On 19-September-11 | 9.70 | C | Foreign Exchange Future | 0.31700 | 0.30100 | 0 |
| 19/07/2011 | € / R On 19-September-11 | 9.70 | P | Foreign Exchange Future | 0.11300 | 0.12100 | 0 |
| 19/07/2011 | € / R On 19-December-11 | 9.75 | C | Foreign Exchange Future | 0.47500 | 0.45900 | 0 |
| 19/07/2011 | € / R On 19-December-11 | 9.75 | P | Foreign Exchange Future | 0.21300 | 0.22100 | 0 |
| 19/07/2011 | € / R On 19-March-12 | 9.80 | C | Foreign Exchange Future | 0.61200 | 0.59300 | 0 |
| 19/07/2011 | € / R On 19-March-12 | 9.80 | P | Foreign Exchange Future | 0.28700 | 0.29100 | 0 |
| 19/07/2011 | € / R On 19-December-11 | 9.85 | C | Foreign Exchange Future | 0.41800 | 0.40400 | 0 |
| 19/07/2011 | € / R On 19-December-11 | 9.85 | P | Foreign Exchange Future | 0.25600 | 0.26600 | 0 |
| 19/07/2011 | € / R On 19-March-12 | 9.90 | C | Foreign Exchange Future | 0.55600 | 0.53800 | 0 |
| 19/07/2011 | € / R On 19-March-12 | 9.90 | P | Foreign Exchange Future | 0.33100 | 0.33600 | 0 |
| 19/07/2011 | € / R On 19-December-11 | 10.00 | C | Foreign Exchange Future | 0.34200 | 0.33000 | 0 |
| 19/07/2011 | € / R On 19-December-11 | 10.00 | P | Foreign Exchange Future | 0.33000 | 0.34200 | 0 |
| 19/07/2011 | € / R On 19-March-12 | 10.05 | C | Foreign Exchange Future | 0.47900 | 0.46200 | 0 |
| 19/07/2011 | € / R On 19-March-12 | 10.05 | P | Foreign Exchange Future | 0.40400 | 0.41000 | 0 |
| 19/07/2011 | € / R On 19-March-12 | 10.10 | C | Foreign Exchange Future | 0.45500 | 0.43900 | 0 |
| 19/07/2011 | € / R On 19-March-12 | 10.10 | P | Foreign Exchange Future | 0.43000 | 0.43700 | 0 |
| 19/07/2011 | € / R On 19-March-12 | 10.15 | C | Foreign Exchange Future | 0.43500 | 0.42000 | 0 |
| 19/07/2011 | € / R On 19-March-12 | 10.15 | P | Foreign Exchange Future | 0.46000 | 0.46800 | 0 |
| 19/07/2011 | € / R On 19-March-12 | 10.25 | C | Foreign Exchange Future | 0.39800 | 0.38300 | 0 |
| 19/07/2011 | € / R On 19-March-12 | 10.25 | P | Foreign Exchange Future | 0.52300 | 0.53100 | 0 |
| 19/07/2011 | € / R On 19-September-11 | 10.40 | C | Foreign Exchange Future | 0.05900 | 0.05500 | 3,590 |
| 19/07/2011 | € / R On 19-September-11 | 10.40 | P | Foreign Exchange Future | 0.55500 | 0.57500 | 0 |
| 19/07/2011 | € / R On 19-September-11 | 10.50 | C | Foreign Exchange Future | 0.04500 | 0.04300 | 0 |
| 19/07/2011 | € / R On 19-September-11 | 10.50 | P | Foreign Exchange Future | 0.64100 | 0.66300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | € / R On 19-September-11 | 10.55 | C | Foreign Exchange Future | 0.04000 | 0.03800 | 0 |
| 19/07/2011 | € / R On 19-September-11 | 10.55 | P | Foreign Exchange Future | 0.68600 | 0.70800 | 0 |
| 19/07/2011 | € / R On 19-March-12 | 10.60 | C | Foreign Exchange Future | 0.29100 | 0.27900 | 0 |
| 19/07/2011 | € / R On 19-March-12 | 10.60 | P | Foreign Exchange Future | 0.76600 | 0.77700 | 0 |
| 19/07/2011 | € / R On 19-September-11 | 10.65 | C | Foreign Exchange Future | 0.03100 | 0.02900 | 0 |
| 19/07/2011 | € / R On 19-September-11 | 10.65 | P | Foreign Exchange Future | 0.77700 | 0.79900 | 0 |
| 19/07/2011 | AU\$ / R On 14-December-15 | | | Foreign Exchange Future | 8.51250 | 8.46000 | 0 |
| 19/07/2011 | AU\$ / R On 19-March-12 | 6.20 | C | Foreign Exchange Future | 1.28200 | 1.25800 | 0 |
| 19/07/2011 | AU\$ / R On 19-March-12 | 6.20 | P | Foreign Exchange Future | 0.01200 | 0.01200 | 0 |
| 19/07/2011 | AU\$ / R On 19-December-11 | 6.60 | C | Foreign Exchange Future | 0.86100 | 0.83700 | 0 |
| 19/07/2011 | AU\$ / R On 19-December-11 | 6.60 | P | Foreign Exchange Future | 0.01400 | 0.01600 | 0 |
| 19/07/2011 | AU\$ / R On 19-December-11 | 6.65 | C | Foreign Exchange Future | 0.81400 | 0.79100 | 0 |
| 19/07/2011 | AU\$ / R On 19-December-11 | 6.65 | P | Foreign Exchange Future | 0.01700 | 0.02000 | 0 |
| 19/07/2011 | AU\$ / R On 19-December-11 | 6.70 | C | Foreign Exchange Future | 0.76900 | 0.74500 | 0 |
| 19/07/2011 | AU\$ / R On 19-December-11 | 6.70 | P | Foreign Exchange Future | 0.02200 | 0.02400 | 0 |
| 19/07/2011 | AU\$ / R On 19-September-11 | 6.75 | C | Foreign Exchange Future | 0.68700 | 0.66100 | 0 |
| 19/07/2011 | AU\$ / R On 19-September-11 | 6.75 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 19/07/2011 | AU\$ / R On 19-September-11 | 6.80 | C | Foreign Exchange Future | 0.63900 | 0.61300 | 0 |
| 19/07/2011 | AU\$ / R On 19-September-11 | 6.80 | P | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 19/07/2011 | AU\$ / R On 19-March-12 | 6.95 | C | Foreign Exchange Future | 0.60600 | 0.58700 | 0 |
| 19/07/2011 | AU\$ / R On 19-March-12 | 6.95 | P | Foreign Exchange Future | 0.08600 | 0.09100 | 0 |
| 19/07/2011 | AU\$ / R On 19-March-12 | 7.00 | C | Foreign Exchange Future | 0.56800 | 0.55000 | 0 |
| 19/07/2011 | AU\$ / R On 19-March-12 | 7.00 | P | Foreign Exchange Future | 0.09800 | 0.10400 | 0 |
| 19/07/2011 | AU\$ / R On 19-September-11 | 7.10 | C | Foreign Exchange Future | 0.36600 | 0.34200 | 0 |
| 19/07/2011 | AU\$ / R On 19-September-11 | 7.10 | P | Foreign Exchange Future | 0.03700 | 0.04000 | 0 |
| 19/07/2011 | AU\$ / R On 19-September-11 | 7.15 | C | Foreign Exchange Future | 0.32400 | 0.30200 | 0 |
| 19/07/2011 | AU\$ / R On 19-September-11 | 7.15 | P | Foreign Exchange Future | 0.04500 | 0.05000 | 0 |
| 19/07/2011 | AU\$ / R On 19-March-12 | 7.20 | C | Foreign Exchange Future | 0.42900 | 0.41300 | 0 |
| 19/07/2011 | AU\$ / R On 19-March-12 | 7.20 | P | Foreign Exchange Future | 0.15900 | 0.16700 | 0 |
| 19/07/2011 | AU\$ / R On 14-December-15 | 7.25 | C | Foreign Exchange Future | 1.63400 | 1.58700 | 0 |
| 19/07/2011 | AU\$ / R On 14-December-15 | 7.25 | P | Foreign Exchange Future | 0.37200 | 0.37700 | 0 |
| 19/07/2011 | AU\$ / R On 14-December-15 | 7.30 | C | Foreign Exchange Future | 1.59500 | 1.54900 | 0 |
| 19/07/2011 | AU\$ / R On 14-December-15 | 7.30 | P | Foreign Exchange Future | 0.38300 | 0.38900 | 0 |
| 19/07/2011 | AU\$ / R On 14-December-15 | 7.35 | C | Foreign Exchange Future | 1.55700 | 1.51000 | 0 |
| 19/07/2011 | AU\$ / R On 14-December-15 | 7.35 | P | Foreign Exchange Future | 0.39500 | 0.40000 | 0 |
| 19/07/2011 | AU\$ / R On 19-March-12 | 7.40 | C | Foreign Exchange Future | 0.31200 | 0.29900 | 0 |
| 19/07/2011 | AU\$ / R On 19-March-12 | 7.40 | P | Foreign Exchange Future | 0.24200 | 0.25300 | 0 |
| 19/07/2011 | AU\$ / R On 19-March-12 | 7.45 | C | Foreign Exchange Future | 0.28700 | 0.27400 | 0 |
| 19/07/2011 | AU\$ / R On 19-March-12 | 7.45 | P | Foreign Exchange Future | 0.26700 | 0.27800 | 0 |
| 19/07/2011 | AU\$ / R On 19-December-11 | 7.50 | C | Foreign Exchange Future | 0.18700 | 0.17500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | AU\$ / R On 19-December-11 | 7.50 | P | Foreign Exchange Future | 0.24000 | 0.25400 | 0 |
| 19/07/2011 | AU\$ / R On 19-September-11 | 7.55 | C | Foreign Exchange Future | 0.08800 | 0.07800 | 0 |
| 19/07/2011 | AU\$ / R On 19-September-11 | 7.55 | P | Foreign Exchange Future | 0.20900 | 0.22600 | 0 |
| 19/07/2011 | AU\$ / R On 19-March-12 | 7.75 | C | Foreign Exchange Future | 0.17600 | 0.17000 | 0 |
| 19/07/2011 | AU\$ / R On 19-March-12 | 7.75 | P | Foreign Exchange Future | 0.45600 | 0.47400 | 0 |
| 19/07/2011 | AU\$ / R On 19-September-11 | 7.95 | C | Foreign Exchange Future | 0.02100 | 0.01800 | 0 |
| 19/07/2011 | AU\$ / R On 19-September-11 | 7.95 | P | Foreign Exchange Future | 0.54200 | 0.56600 | 0 |
| 19/07/2011 | AU\$ / R On 19-September-11 | 8.00 | C | Foreign Exchange Future | 0.01700 | 0.01500 | 0 |
| 19/07/2011 | AU\$ / R On 19-September-11 | 8.00 | P | Foreign Exchange Future | 0.58800 | 0.61300 | 0 |
| 19/07/2011 | AU\$ / R On 19-September-11 | 8.05 | C | Foreign Exchange Future | 0.01400 | 0.01300 | 0 |
| 19/07/2011 | AU\$ / R On 19-September-11 | 8.05 | P | Foreign Exchange Future | 0.63500 | 0.66100 | 0 |
| 19/07/2011 | AU\$ / R On 19-September-11 | 8.15 | C | Foreign Exchange Future | 0.01000 | 0.00900 | 0 |
| 19/07/2011 | AU\$ / R On 19-September-11 | 8.15 | P | Foreign Exchange Future | 0.73100 | 0.75700 | 0 |
| 19/07/2011 | CAD/ R On 19-December-11 | | | Foreign Exchange Future | 7.42840 | 7.40980 | 0 |
| 19/07/2011 | CAD/ R On 19-September-11 | 6.60 | C | Foreign Exchange Future | 0.75100 | 0.73200 | 0 |
| 19/07/2011 | CAD/ R On 19-September-11 | 6.60 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 19/07/2011 | CAD/ R On 19-December-11 | 6.80 | C | Foreign Exchange Future | 0.66700 | 0.65200 | 0 |
| 19/07/2011 | CAD/ R On 19-December-11 | 6.80 | P | Foreign Exchange Future | 0.03900 | 0.04200 | 0 |
| 19/07/2011 | CAD/ R On 19-December-11 | 6.85 | C | Foreign Exchange Future | 0.62500 | 0.61000 | 0 |
| 19/07/2011 | CAD/ R On 19-December-11 | 6.85 | P | Foreign Exchange Future | 0.04700 | 0.05000 | 0 |
| 19/07/2011 | CAD/ R On 19-December-11 | 6.90 | C | Foreign Exchange Future | 0.58300 | 0.56900 | 0 |
| 19/07/2011 | CAD/ R On 19-December-11 | 6.90 | P | Foreign Exchange Future | 0.05500 | 0.05900 | 0 |
| 19/07/2011 | CAD/ R On 19-December-11 | 7.20 | C | Foreign Exchange Future | 0.36000 | 0.35000 | 0 |
| 19/07/2011 | CAD/ R On 19-December-11 | 7.20 | P | Foreign Exchange Future | 0.13200 | 0.14000 | 0 |
| 19/07/2011 | CAD/ R On 19-December-11 | 7.25 | C | Foreign Exchange Future | 0.32800 | 0.31900 | 0 |
| 19/07/2011 | CAD/ R On 19-December-11 | 7.25 | P | Foreign Exchange Future | 0.15000 | 0.15900 | 0 |
| 19/07/2011 | CAD/ R On 19-December-11 | 7.30 | C | Foreign Exchange Future | 0.29700 | 0.28900 | 0 |
| 19/07/2011 | CAD/ R On 19-December-11 | 7.30 | P | Foreign Exchange Future | 0.16900 | 0.17900 | 0 |
| 19/07/2011 | CAD/ R On 19-December-11 | 7.40 | C | Foreign Exchange Future | 0.24200 | 0.23500 | 0 |
| 19/07/2011 | CAD/ R On 19-December-11 | 7.40 | P | Foreign Exchange Future | 0.21400 | 0.22500 | 0 |
| 19/07/2011 | CAD/ R On 19-December-11 | 7.45 | C | Foreign Exchange Future | 0.22000 | 0.21500 | 0 |
| 19/07/2011 | CAD/ R On 19-December-11 | 7.45 | P | Foreign Exchange Future | 0.24200 | 0.25500 | 0 |
| 19/07/2011 | CAD/ R On 19-September-11 | 7.55 | C | Foreign Exchange Future | 0.06800 | 0.06500 | 0 |
| 19/07/2011 | CAD/ R On 19-September-11 | 7.55 | P | Foreign Exchange Future | 0.27100 | 0.28800 | 0 |
| 19/07/2011 | CAD/ R On 19-December-11 | 7.60 | C | Foreign Exchange Future | 0.16700 | 0.16300 | 0 |
| 19/07/2011 | CAD/ R On 19-December-11 | 7.60 | P | Foreign Exchange Future | 0.33900 | 0.35300 | 0 |
| 19/07/2011 | CAD/ R On 19-December-11 | 7.65 | C | Foreign Exchange Future | 0.15200 | 0.14900 | 0 |
| 19/07/2011 | CAD/ R On 19-December-11 | 7.65 | P | Foreign Exchange Future | 0.37400 | 0.38900 | 0 |
| 19/07/2011 | CAD/ R On 19-September-11 | 7.75 | C | Foreign Exchange Future | 0.03200 | 0.03100 | 0 |
| 19/07/2011 | CAD/ R On 19-September-11 | 7.75 | P | Foreign Exchange Future | 0.43500 | 0.45400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | CAD/ R On 19-September-11 | 7.80 | C | Foreign Exchange Future | 0.02600 | 0.02600 | 0 |
| 19/07/2011 | CAD/ R On 19-September-11 | 7.80 | P | Foreign Exchange Future | 0.47900 | 0.49900 | 0 |
| 19/07/2011 | CAD/ R On 19-September-11 | 7.85 | C | Foreign Exchange Future | 0.02200 | 0.02100 | 0 |
| 19/07/2011 | CAD/ R On 19-September-11 | 7.85 | P | Foreign Exchange Future | 0.52500 | 0.54400 | 0 |
| 19/07/2011 | CAD/ R On 19-September-11 | 7.95 | C | Foreign Exchange Future | 0.01500 | 0.01400 | 0 |
| 19/07/2011 | CAD/ R On 19-September-11 | 7.95 | P | Foreign Exchange Future | 0.61800 | 0.63700 | 0 |
| 19/07/2011 | CF CANDO CAAD On 19-September-11 | | | Can-Do Future | 0.02420 | 0.01920 | 22,388 |
| 19/07/2011 | CF CANDO CAAE On 19-September-11 | | | Can-Do Future | 0.15470 | 0.17680 | 21,898 |
| 19/07/2011 | CHF / R On 19-December-11 | | | Foreign Exchange Future | 8.66030 | 8.75780 | 50 |
| 19/07/2011 | CHF / R On 19-September-11 | 7.60 | C | Foreign Exchange Future | 0.94900 | 1.04000 | 0 |
| 19/07/2011 | CHF / R On 19-September-11 | 7.60 | P | Foreign Exchange Future | 0.01200 | 0.00800 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 7.65 | C | Foreign Exchange Future | 1.04200 | 1.13600 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 7.65 | P | Foreign Exchange Future | 0.03200 | 0.02800 | 0 |
| 19/07/2011 | CHF / R On 19-September-11 | 7.70 | C | Foreign Exchange Future | 0.85400 | 0.94300 | 0 |
| 19/07/2011 | CHF / R On 19-September-11 | 7.70 | P | Foreign Exchange Future | 0.01700 | 0.01100 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 7.75 | C | Foreign Exchange Future | 0.95200 | 1.04100 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 7.75 | P | Foreign Exchange Future | 0.04200 | 0.03300 | 0 |
| 19/07/2011 | CHF / R On 19-September-11 | 7.80 | C | Foreign Exchange Future | 0.76200 | 0.84900 | 0 |
| 19/07/2011 | CHF / R On 19-September-11 | 7.80 | P | Foreign Exchange Future | 0.02500 | 0.01700 | 0 |
| 19/07/2011 | CHF / R On 19-September-11 | 7.85 | C | Foreign Exchange Future | 0.71700 | 0.80200 | 0 |
| 19/07/2011 | CHF / R On 19-September-11 | 7.85 | P | Foreign Exchange Future | 0.03000 | 0.02000 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 7.90 | C | Foreign Exchange Future | 0.82700 | 0.91200 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 7.90 | P | Foreign Exchange Future | 0.06700 | 0.05400 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 8.00 | C | Foreign Exchange Future | 0.74800 | 0.83100 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 8.00 | P | Foreign Exchange Future | 0.08800 | 0.07300 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 8.15 | C | Foreign Exchange Future | 0.63900 | 0.71600 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 8.15 | P | Foreign Exchange Future | 0.12900 | 0.10800 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 8.25 | C | Foreign Exchange Future | 0.57200 | 0.64500 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 8.25 | P | Foreign Exchange Future | 0.16200 | 0.13700 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 8.30 | C | Foreign Exchange Future | 0.54000 | 0.61200 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 8.30 | P | Foreign Exchange Future | 0.18000 | 0.15400 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 8.35 | C | Foreign Exchange Future | 0.51000 | 0.57900 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 8.35 | P | Foreign Exchange Future | 0.20000 | 0.17100 | 0 |
| 19/07/2011 | CHF / R On 19-September-11 | 8.40 | C | Foreign Exchange Future | 0.29500 | 0.36100 | 0 |
| 19/07/2011 | CHF / R On 19-September-11 | 8.40 | P | Foreign Exchange Future | 0.15800 | 0.12900 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 8.45 | C | Foreign Exchange Future | 0.45200 | 0.51800 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 8.45 | P | Foreign Exchange Future | 0.24200 | 0.21000 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 8.50 | C | Foreign Exchange Future | 0.42600 | 0.48900 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 8.50 | P | Foreign Exchange Future | 0.26600 | 0.23100 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 8.55 | C | Foreign Exchange Future | 0.40000 | 0.46100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 19/07/2011 | CHF / R On 19-December-11 | 8.55 | P | Foreign Exchange Future | 0.29000 | 0.25300 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 8.60 | C | Foreign Exchange Future | 0.37600 | 0.43500 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 8.60 | P | Foreign Exchange Future | 0.31600 | 0.27700 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 8.70 | C | Foreign Exchange Future | 0.33100 | 0.38500 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 8.70 | P | Foreign Exchange Future | 0.37100 | 0.32700 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 8.80 | C | Foreign Exchange Future | 0.29300 | 0.34200 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 8.80 | P | Foreign Exchange Future | 0.43300 | 0.38400 | 0 |
| 19/07/2011 | CHF / R On 19-September-11 | 8.85 | C | Foreign Exchange Future | 0.11400 | 0.14600 | 0 |
| 19/07/2011 | CHF / R On 19-September-11 | 8.85 | P | Foreign Exchange Future | 0.42700 | 0.36400 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 8.90 | C | Foreign Exchange Future | 0.26000 | 0.30500 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 8.90 | P | Foreign Exchange Future | 0.50000 | 0.44700 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 8.95 | C | Foreign Exchange Future | 0.24500 | 0.28700 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 8.95 | P | Foreign Exchange Future | 0.53500 | 0.47900 | 0 |
| 19/07/2011 | CHF / R On 19-September-11 | 9.00 | C | Foreign Exchange Future | 0.08200 | 0.10600 | 0 |
| 19/07/2011 | CHF / R On 19-September-11 | 9.00 | P | Foreign Exchange Future | 0.54500 | 0.47400 | 0 |
| 19/07/2011 | CHF / R On 19-September-11 | 9.05 | C | Foreign Exchange Future | 0.07300 | 0.09500 | 0 |
| 19/07/2011 | CHF / R On 19-September-11 | 9.05 | P | Foreign Exchange Future | 0.58600 | 0.51300 | 0 |
| 19/07/2011 | CHF / R On 19-September-11 | 9.10 | C | Foreign Exchange Future | 0.06600 | 0.08600 | 0 |
| 19/07/2011 | CHF / R On 19-September-11 | 9.10 | P | Foreign Exchange Future | 0.62900 | 0.55400 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 9.15 | C | Foreign Exchange Future | 0.19300 | 0.22800 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 9.15 | P | Foreign Exchange Future | 0.68300 | 0.62000 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 9.20 | C | Foreign Exchange Future | 0.18200 | 0.21600 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 9.20 | P | Foreign Exchange Future | 0.72200 | 0.65800 | 0 |
| 19/07/2011 | CHF / R On 19-September-11 | 9.25 | C | Foreign Exchange Future | 0.04700 | 0.06200 | 0 |
| 19/07/2011 | CHF / R On 19-September-11 | 9.25 | P | Foreign Exchange Future | 0.76000 | 0.68000 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 9.40 | C | Foreign Exchange Future | 0.14400 | 0.17200 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 9.40 | P | Foreign Exchange Future | 0.88400 | 0.81400 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 9.45 | C | Foreign Exchange Future | 0.13600 | 0.16200 | 0 |
| 19/07/2011 | CHF / R On 19-December-11 | 9.45 | P | Foreign Exchange Future | 0.92600 | 0.85400 | 0 |
| 19/07/2011 | RAIN On 19-September-11 | | | Foreign Exchange Future | 14,186.25000 | 14,231.07000 | 0 |
| 19/07/2011 | YUAN/R On 19-December-11 | | | Foreign Exchange Future | 1.09780 | 1.10730 | 0 |
| 19/07/2011 | YUAN/R On 19-December-11 | 1.05 | C | Foreign Exchange Future | 0.06790 | 0.07490 | 0 |
| 19/07/2011 | YUAN/R On 19-December-11 | 1.05 | P | Foreign Exchange Future | 0.02010 | 0.01760 | 0 |
| 19/07/2011 | YUAN/R On 19-December-11 | 1.10 | C | Foreign Exchange Future | 0.04200 | 0.04710 | 0 |
| 19/07/2011 | YUAN/R On 19-December-11 | 1.10 | P | Foreign Exchange Future | 0.04420 | 0.03980 | 0 |
| 19/07/2011 | YUAN/R On 19-December-11 | 1.15 | C | Foreign Exchange Future | 0.02580 | 0.02940 | 0 |
| 19/07/2011 | YUAN/R On 19-December-11 | 1.15 | P | Foreign Exchange Future | 0.07800 | 0.07210 | 0 |
| 20/07/2011 | \$ / R On 14-December-15 | | | Foreign Exchange Future | 9.21850 | 9.25600 | 0 |
| 20/07/2011 | \$ / R On 19-September-11 | 5.70 | C | Foreign Exchange Future | 1.25300 | 1.29200 | 0 |
| 20/07/2011 | \$ / R On 19-September-11 | 5.70 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | \$ / R On 19-September-11 | 5.75 | C | Foreign Exchange Future | 1.20300 | 1.24200 | 0 |
| 20/07/2011 | \$ / R On 19-September-11 | 5.75 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/07/2011 | \$ / R On 19-September-11 | 5.80 | C | Foreign Exchange Future | 1.15300 | 1.19200 | 0 |
| 20/07/2011 | \$ / R On 19-September-11 | 5.80 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/07/2011 | \$ / R On 19-December-11 | 5.85 | C | Foreign Exchange Future | 1.20500 | 1.24300 | 0 |
| 20/07/2011 | \$ / R On 19-December-11 | 5.85 | P | Foreign Exchange Future | 0.00900 | 0.00800 | 0 |
| 20/07/2011 | \$ / R On 19-December-11 | 5.95 | C | Foreign Exchange Future | 1.10800 | 1.14600 | 0 |
| 20/07/2011 | \$ / R On 19-December-11 | 5.95 | P | Foreign Exchange Future | 0.01200 | 0.01100 | 0 |
| 20/07/2011 | \$ / R On 19-December-11 | 6.00 | C | Foreign Exchange Future | 1.06000 | 1.09700 | 0 |
| 20/07/2011 | \$ / R On 19-December-11 | 6.00 | P | Foreign Exchange Future | 0.01400 | 0.01200 | 0 |
| 20/07/2011 | \$ / R On 19-December-11 | 6.15 | C | Foreign Exchange Future | 0.92000 | 0.95600 | 0 |
| 20/07/2011 | \$ / R On 19-December-11 | 6.15 | P | Foreign Exchange Future | 0.02400 | 0.02100 | 5,000 |
| 20/07/2011 | \$ / R On 19-December-11 | 6.25 | C | Foreign Exchange Future | 0.83000 | 0.86500 | 0 |
| 20/07/2011 | \$ / R On 19-December-11 | 6.25 | P | Foreign Exchange Future | 0.03400 | 0.03000 | 0 |
| 20/07/2011 | \$ / R On 19-December-11 | 6.30 | C | Foreign Exchange Future | 0.78700 | 0.82100 | 0 |
| 20/07/2011 | \$ / R On 19-December-11 | 6.30 | P | Foreign Exchange Future | 0.04100 | 0.03600 | 0 |
| 20/07/2011 | \$ / R On 19-December-11 | 6.35 | C | Foreign Exchange Future | 0.74500 | 0.77800 | 0 |
| 20/07/2011 | \$ / R On 19-December-11 | 6.35 | P | Foreign Exchange Future | 0.04900 | 0.04300 | 0 |
| 20/07/2011 | \$ / R On 19-December-11 | 6.40 | C | Foreign Exchange Future | 0.70300 | 0.73600 | 0 |
| 20/07/2011 | \$ / R On 19-December-11 | 6.40 | P | Foreign Exchange Future | 0.05700 | 0.05100 | 0 |
| 20/07/2011 | \$ / R On 19-December-11 | 6.45 | C | Foreign Exchange Future | 0.66300 | 0.69500 | 0 |
| 20/07/2011 | \$ / R On 19-December-11 | 6.45 | P | Foreign Exchange Future | 0.06700 | 0.06000 | 0 |
| 20/07/2011 | \$ / R On 19-September-11 | 6.55 | C | Foreign Exchange Future | 0.44300 | 0.47600 | 0 |
| 20/07/2011 | \$ / R On 19-September-11 | 6.55 | P | Foreign Exchange Future | 0.04000 | 0.03500 | 8,880 |
| 20/07/2011 | \$ / R On 19-March-12 | 6.60 | C | Foreign Exchange Future | 0.67700 | 0.70600 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 6.60 | P | Foreign Exchange Future | 0.13600 | 0.12600 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 6.65 | C | Foreign Exchange Future | 0.64200 | 0.67000 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 6.65 | P | Foreign Exchange Future | 0.15100 | 0.14000 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 6.70 | C | Foreign Exchange Future | 0.60800 | 0.63600 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 6.70 | P | Foreign Exchange Future | 0.16700 | 0.15600 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 6.75 | C | Foreign Exchange Future | 0.57600 | 0.60300 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 6.75 | P | Foreign Exchange Future | 0.18500 | 0.17300 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 6.80 | C | Foreign Exchange Future | 0.54500 | 0.57100 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 6.80 | P | Foreign Exchange Future | 0.20400 | 0.19100 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 6.85 | C | Foreign Exchange Future | 0.51500 | 0.54000 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 6.85 | P | Foreign Exchange Future | 0.22400 | 0.21000 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 6.90 | C | Foreign Exchange Future | 0.48600 | 0.51000 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 6.90 | P | Foreign Exchange Future | 0.24500 | 0.23000 | 0 |
| 20/07/2011 | \$ / R On 19-September-11 | 6.95 | C | Foreign Exchange Future | 0.17200 | 0.19400 | 0 |
| 20/07/2011 | \$ / R On 19-September-11 | 6.95 | P | Foreign Exchange Future | 0.16900 | 0.15300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | \$ / R On 19-March-12 | 6.99 | C | Foreign Exchange Future | 0.43900 | 0.46200 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 6.99 | P | Foreign Exchange Future | 0.28400 | 0.26800 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 7.00 | C | Foreign Exchange Future | 0.43200 | 0.45400 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 7.00 | P | Foreign Exchange Future | 0.29100 | 0.27400 | 1,000 |
| 20/07/2011 | \$ / R On 19-March-12 | 7.04 | C | Foreign Exchange Future | 0.41300 | 0.43500 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 7.04 | P | Foreign Exchange Future | 0.30800 | 0.29100 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 7.05 | C | Foreign Exchange Future | 0.40600 | 0.42800 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 7.05 | P | Foreign Exchange Future | 0.31500 | 0.29800 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 7.09 | C | Foreign Exchange Future | 0.38900 | 0.41000 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 7.09 | P | Foreign Exchange Future | 0.33400 | 0.31600 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 7.10 | C | Foreign Exchange Future | 0.38200 | 0.40300 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 7.10 | P | Foreign Exchange Future | 0.34100 | 0.32300 | 0 |
| 20/07/2011 | \$ / R On 17-September-12 | 7.15 | C | Foreign Exchange Future | 0.59800 | 0.62000 | 13,000 |
| 20/07/2011 | \$ / R On 17-September-12 | 7.15 | P | Foreign Exchange Future | 0.40100 | 0.38200 | 0 |
| 20/07/2011 | \$ / R On 17-September-12 | 7.20 | C | Foreign Exchange Future | 0.57400 | 0.59500 | 0 |
| 20/07/2011 | \$ / R On 17-September-12 | 7.20 | P | Foreign Exchange Future | 0.42700 | 0.40700 | 0 |
| 20/07/2011 | \$ / R On 17-September-12 | 7.25 | C | Foreign Exchange Future | 0.55100 | 0.57100 | 0 |
| 20/07/2011 | \$ / R On 17-September-12 | 7.25 | P | Foreign Exchange Future | 0.45400 | 0.43300 | 0 |
| 20/07/2011 | \$ / R On 17-September-12 | 7.30 | C | Foreign Exchange Future | 0.52800 | 0.54800 | 11,000 |
| 20/07/2011 | \$ / R On 17-September-12 | 7.30 | P | Foreign Exchange Future | 0.48100 | 0.46000 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 7.35 | C | Foreign Exchange Future | 0.29000 | 0.30300 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 7.35 | P | Foreign Exchange Future | 0.49900 | 0.47300 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 7.40 | C | Foreign Exchange Future | 0.27500 | 0.28800 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 7.40 | P | Foreign Exchange Future | 0.53400 | 0.50800 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 7.45 | C | Foreign Exchange Future | 0.26100 | 0.27300 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 7.45 | P | Foreign Exchange Future | 0.57000 | 0.54300 | 0 |
| 20/07/2011 | \$ / R On 19-December-11 | 7.50 | C | Foreign Exchange Future | 0.15000 | 0.15900 | 500 |
| 20/07/2011 | \$ / R On 19-December-11 | 7.50 | P | Foreign Exchange Future | 0.60400 | 0.57400 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 7.55 | C | Foreign Exchange Future | 0.23500 | 0.24600 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 7.55 | P | Foreign Exchange Future | 0.64400 | 0.61600 | 0 |
| 20/07/2011 | \$ / R On 19-December-11 | 7.60 | C | Foreign Exchange Future | 0.13200 | 0.13900 | 0 |
| 20/07/2011 | \$ / R On 19-December-11 | 7.60 | P | Foreign Exchange Future | 0.68600 | 0.65400 | 0 |
| 20/07/2011 | \$ / R On 14-December-12 | 7.65 | C | Foreign Exchange Future | 0.50200 | 0.51700 | 0 |
| 20/07/2011 | \$ / R On 14-December-12 | 7.65 | P | Foreign Exchange Future | 0.70200 | 0.67700 | 0 |
| 20/07/2011 | \$ / R On 14-December-12 | 7.70 | C | Foreign Exchange Future | 0.48600 | 0.50100 | 0 |
| 20/07/2011 | \$ / R On 14-December-12 | 7.70 | P | Foreign Exchange Future | 0.73600 | 0.71100 | 0 |
| 20/07/2011 | \$ / R On 14-December-12 | 7.75 | C | Foreign Exchange Future | 0.47100 | 0.48500 | 0 |
| 20/07/2011 | \$ / R On 14-December-12 | 7.75 | P | Foreign Exchange Future | 0.77100 | 0.74500 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 7.80 | C | Foreign Exchange Future | 0.18400 | 0.19200 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 7.80 | P | Foreign Exchange Future | 0.84300 | 0.81200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | \$ / R On 19-March-12 | 7.85 | C | Foreign Exchange Future | 0.17500 | 0.18300 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 7.85 | P | Foreign Exchange Future | 0.88400 | 0.85300 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 7.90 | C | Foreign Exchange Future | 0.16700 | 0.17500 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 7.90 | P | Foreign Exchange Future | 0.92600 | 0.89500 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 7.95 | C | Foreign Exchange Future | 0.16000 | 0.16700 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 7.95 | P | Foreign Exchange Future | 0.96900 | 0.93700 | 0 |
| 20/07/2011 | \$ / R On 12-December-14 | 8.00 | C | Foreign Exchange Future | 1.24400 | 1.26500 | 200 |
| 20/07/2011 | \$ / R On 12-December-14 | 8.00 | P | Foreign Exchange Future | 0.82300 | 0.80600 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 8.05 | C | Foreign Exchange Future | 0.14600 | 0.15200 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 8.05 | P | Foreign Exchange Future | 1.05500 | 1.02200 | 0 |
| 20/07/2011 | \$ / R On 19-September-11 | 8.10 | C | Foreign Exchange Future | 0.01300 | 0.01500 | 0 |
| 20/07/2011 | \$ / R On 19-September-11 | 8.10 | P | Foreign Exchange Future | 1.16000 | 1.12400 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 8.15 | C | Foreign Exchange Future | 0.13300 | 0.13900 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 8.15 | P | Foreign Exchange Future | 1.14200 | 1.10900 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 8.20 | C | Foreign Exchange Future | 0.12800 | 0.13300 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 8.20 | P | Foreign Exchange Future | 1.18700 | 1.15300 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 8.30 | C | Foreign Exchange Future | 0.11700 | 0.12300 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 8.30 | P | Foreign Exchange Future | 1.27600 | 1.24300 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 8.35 | C | Foreign Exchange Future | 0.11300 | 0.11800 | 0 |
| 20/07/2011 | \$ / R On 19-March-12 | 8.35 | P | Foreign Exchange Future | 1.32200 | 1.28800 | 0 |
| 20/07/2011 | \$ / R On 12-December-14 | 8.45 | C | Foreign Exchange Future | 1.07700 | 1.09500 | 0 |
| 20/07/2011 | \$ / R On 12-December-14 | 8.45 | P | Foreign Exchange Future | 1.10600 | 1.08600 | 0 |
| 20/07/2011 | \$ / R On 12-December-14 | 8.50 | C | Foreign Exchange Future | 1.06000 | 1.07800 | 0 |
| 20/07/2011 | \$ / R On 12-December-14 | 8.50 | P | Foreign Exchange Future | 1.13900 | 1.11900 | 0 |
| 20/07/2011 | \$ / R On 12-December-14 | 8.55 | C | Foreign Exchange Future | 1.04300 | 1.06100 | 0 |
| 20/07/2011 | \$ / R On 12-December-14 | 8.55 | P | Foreign Exchange Future | 1.17200 | 1.15200 | 0 |
| 20/07/2011 | \$ / R On 14-December-15 | 9.15 | C | Foreign Exchange Future | 1.45600 | 1.47400 | 0 |
| 20/07/2011 | \$ / R On 14-December-15 | 9.15 | P | Foreign Exchange Future | 1.38800 | 1.36800 | 0 |
| 20/07/2011 | \$ / R On 14-December-15 | 9.20 | C | Foreign Exchange Future | 1.43900 | 1.45700 | 0 |
| 20/07/2011 | \$ / R On 14-December-15 | 9.20 | P | Foreign Exchange Future | 1.42100 | 1.40100 | 0 |
| 20/07/2011 | \$ / R On 14-December-15 | 9.25 | C | Foreign Exchange Future | 1.42300 | 1.44100 | 0 |
| 20/07/2011 | \$ / R On 14-December-15 | 9.25 | P | Foreign Exchange Future | 1.45500 | 1.43500 | 0 |
| 20/07/2011 | \$ / R On 19-September-11 | 9.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/07/2011 | \$ / R On 19-September-11 | 9.80 | P | Foreign Exchange Future | 2.84700 | 2.80900 | 0 |
| 20/07/2011 | \$ / R MAXI On 19-December-11 | | | Foreign Exchange Future | 7.04570 | 7.08460 | 15 |
| 20/07/2011 | \$ / R MAXI On 19-December-11 | 6.95 | C | Foreign Exchange Future | 0.32932 | 0.35183 | 0 |
| 20/07/2011 | \$ / R MAXI On 19-December-11 | 6.95 | P | Foreign Exchange Future | 0.23362 | 0.21723 | 0 |
| 20/07/2011 | \$ / R MAXI On 19-December-11 | 7.00 | C | Foreign Exchange Future | 0.30369 | 0.32512 | 0 |
| 20/07/2011 | \$ / R MAXI On 19-December-11 | 7.00 | P | Foreign Exchange Future | 0.25799 | 0.24052 | 0 |
| 20/07/2011 | \$ / R MAXI On 19-December-11 | 7.05 | C | Foreign Exchange Future | 0.27948 | 0.29984 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | \$ / R MAXI On 19-December-11 | 7.05 | P | Foreign Exchange Future | 0.28378 | 0.26524 | 0 |
| 20/07/2011 | \$ / R MAXI On 19-September-11 | 7.10 | C | Foreign Exchange Future | 0.11931 | 0.13210 | 0 |
| 20/07/2011 | \$ / R MAXI On 19-September-11 | 7.10 | P | Foreign Exchange Future | 0.26651 | 0.24060 | 0 |
| 20/07/2011 | \$ / R MAXI On 19-September-11 | 7.15 | C | Foreign Exchange Future | 0.10550 | 0.11691 | 0 |
| 20/07/2011 | \$ / R MAXI On 19-September-11 | 7.15 | P | Foreign Exchange Future | 0.30270 | 0.27541 | 0 |
| 20/07/2011 | \$ / R MAXI On 19-September-11 | 7.20 | C | Foreign Exchange Future | 0.09333 | 0.10348 | 50 |
| 20/07/2011 | \$ / R MAXI On 19-September-11 | 7.20 | P | Foreign Exchange Future | 0.34053 | 0.31198 | 0 |
| 20/07/2011 | £ / R On 18-June-12 | | | Foreign Exchange Future | 11.64220 | 11.73280 | 0 |
| 20/07/2011 | £ / R On 19-December-11 | 10.50 | C | Foreign Exchange Future | 0.94400 | 1.01600 | 0 |
| 20/07/2011 | £ / R On 19-December-11 | 10.50 | P | Foreign Exchange Future | 0.09500 | 0.08100 | 0 |
| 20/07/2011 | £ / R On 19-September-11 | 10.65 | C | Foreign Exchange Future | 0.61900 | 0.69300 | 0 |
| 20/07/2011 | £ / R On 19-September-11 | 10.65 | P | Foreign Exchange Future | 0.05800 | 0.04700 | 0 |
| 20/07/2011 | £ / R On 19-December-11 | 10.70 | C | Foreign Exchange Future | 0.79100 | 0.85900 | 0 |
| 20/07/2011 | £ / R On 19-December-11 | 10.70 | P | Foreign Exchange Future | 0.14200 | 0.12400 | 0 |
| 20/07/2011 | £ / R On 19-September-11 | 10.75 | C | Foreign Exchange Future | 0.53800 | 0.60900 | 0 |
| 20/07/2011 | £ / R On 19-September-11 | 10.75 | P | Foreign Exchange Future | 0.07700 | 0.06300 | 0 |
| 20/07/2011 | £ / R On 19-September-11 | 10.85 | C | Foreign Exchange Future | 0.46100 | 0.52900 | 0 |
| 20/07/2011 | £ / R On 19-September-11 | 10.85 | P | Foreign Exchange Future | 0.10000 | 0.08300 | 630 |
| 20/07/2011 | £ / R On 19-March-12 | 10.90 | C | Foreign Exchange Future | 0.85900 | 0.92100 | 0 |
| 20/07/2011 | £ / R On 19-March-12 | 10.90 | P | Foreign Exchange Future | 0.26700 | 0.24100 | 0 |
| 20/07/2011 | £ / R On 19-September-11 | 10.95 | C | Foreign Exchange Future | 0.39000 | 0.45400 | 0 |
| 20/07/2011 | £ / R On 19-September-11 | 10.95 | P | Foreign Exchange Future | 0.12900 | 0.10800 | 1,200 |
| 20/07/2011 | £ / R On 19-March-12 | 11.00 | C | Foreign Exchange Future | 0.79700 | 0.85600 | 0 |
| 20/07/2011 | £ / R On 19-March-12 | 11.00 | P | Foreign Exchange Future | 0.30500 | 0.27600 | 0 |
| 20/07/2011 | £ / R On 19-March-12 | 11.10 | C | Foreign Exchange Future | 0.73700 | 0.79400 | 0 |
| 20/07/2011 | £ / R On 19-March-12 | 11.10 | P | Foreign Exchange Future | 0.34500 | 0.31400 | 0 |
| 20/07/2011 | £ / R On 19-September-11 | 11.15 | C | Foreign Exchange Future | 0.26600 | 0.32000 | 0 |
| 20/07/2011 | £ / R On 19-September-11 | 11.15 | P | Foreign Exchange Future | 0.20500 | 0.17400 | 0 |
| 20/07/2011 | £ / R On 19-September-11 | 11.20 | C | Foreign Exchange Future | 0.23900 | 0.29100 | 1,200 |
| 20/07/2011 | £ / R On 19-September-11 | 11.20 | P | Foreign Exchange Future | 0.22800 | 0.19500 | 0 |
| 20/07/2011 | £ / R On 19-September-11 | 11.25 | C | Foreign Exchange Future | 0.21800 | 0.26300 | 0 |
| 20/07/2011 | £ / R On 19-September-11 | 11.25 | P | Foreign Exchange Future | 0.25700 | 0.21700 | 0 |
| 20/07/2011 | £ / R On 19-December-11 | 11.30 | C | Foreign Exchange Future | 0.42300 | 0.47200 | 0 |
| 20/07/2011 | £ / R On 19-December-11 | 11.30 | P | Foreign Exchange Future | 0.37400 | 0.33700 | 0 |
| 20/07/2011 | £ / R On 19-March-12 | 11.35 | C | Foreign Exchange Future | 0.60200 | 0.65300 | 0 |
| 20/07/2011 | £ / R On 19-March-12 | 11.35 | P | Foreign Exchange Future | 0.46000 | 0.42300 | 0 |
| 20/07/2011 | £ / R On 19-March-12 | 11.40 | C | Foreign Exchange Future | 0.57800 | 0.62700 | 0 |
| 20/07/2011 | £ / R On 19-March-12 | 11.40 | P | Foreign Exchange Future | 0.48600 | 0.44700 | 0 |
| 20/07/2011 | £ / R On 19-March-12 | 11.45 | C | Foreign Exchange Future | 0.55400 | 0.60200 | 0 |
| 20/07/2011 | £ / R On 19-March-12 | 11.45 | P | Foreign Exchange Future | 0.51200 | 0.47200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | £ / R On 19-March-12 | 11.50 | C | Foreign Exchange Future | 0.53100 | 0.57700 | 0 |
| 20/07/2011 | £ / R On 19-March-12 | 11.50 | P | Foreign Exchange Future | 0.53900 | 0.49700 | 0 |
| 20/07/2011 | £ / R On 19-March-12 | 11.55 | C | Foreign Exchange Future | 0.51000 | 0.55400 | 0 |
| 20/07/2011 | £ / R On 19-March-12 | 11.55 | P | Foreign Exchange Future | 0.56800 | 0.52400 | 0 |
| 20/07/2011 | £ / R On 19-December-11 | 11.60 | C | Foreign Exchange Future | 0.30500 | 0.33900 | 0 |
| 20/07/2011 | £ / R On 19-December-11 | 11.60 | P | Foreign Exchange Future | 0.55600 | 0.50400 | 0 |
| 20/07/2011 | £ / R On 19-December-11 | 11.65 | C | Foreign Exchange Future | 0.28900 | 0.32200 | 0 |
| 20/07/2011 | £ / R On 19-December-11 | 11.65 | P | Foreign Exchange Future | 0.59000 | 0.53700 | 0 |
| 20/07/2011 | £ / R On 19-March-12 | 11.70 | C | Foreign Exchange Future | 0.45400 | 0.49200 | 0 |
| 20/07/2011 | £ / R On 19-March-12 | 11.70 | P | Foreign Exchange Future | 0.66200 | 0.61200 | 0 |
| 20/07/2011 | £ / R On 19-December-11 | 11.75 | C | Foreign Exchange Future | 0.26000 | 0.28900 | 0 |
| 20/07/2011 | £ / R On 19-December-11 | 11.75 | P | Foreign Exchange Future | 0.66100 | 0.60400 | 0 |
| 20/07/2011 | £ / R On 18-June-12 | 11.80 | C | Foreign Exchange Future | 0.58400 | 0.62400 | 0 |
| 20/07/2011 | £ / R On 18-June-12 | 11.80 | P | Foreign Exchange Future | 0.74200 | 0.69100 | 0 |
| 20/07/2011 | £ / R On 18-June-12 | 11.85 | C | Foreign Exchange Future | 0.56600 | 0.60500 | 0 |
| 20/07/2011 | £ / R On 18-June-12 | 11.85 | P | Foreign Exchange Future | 0.77400 | 0.72200 | 0 |
| 20/07/2011 | £ / R On 18-June-12 | 11.90 | C | Foreign Exchange Future | 0.54800 | 0.58600 | 0 |
| 20/07/2011 | £ / R On 18-June-12 | 11.90 | P | Foreign Exchange Future | 0.80600 | 0.75300 | 0 |
| 20/07/2011 | £ / R On 19-September-11 | 12.10 | C | Foreign Exchange Future | 0.04000 | 0.05000 | 0 |
| 20/07/2011 | £ / R On 19-September-11 | 12.10 | P | Foreign Exchange Future | 0.92900 | 0.85400 | 200 |
| 20/07/2011 | £ / R On 19-December-11 | 12.20 | C | Foreign Exchange Future | 0.15900 | 0.17800 | 0 |
| 20/07/2011 | £ / R On 19-December-11 | 12.20 | P | Foreign Exchange Future | 1.01000 | 0.94300 | 250 |
| 20/07/2011 | £ / R On 19-March-12 | 12.30 | C | Foreign Exchange Future | 0.28600 | 0.31100 | 0 |
| 20/07/2011 | £ / R On 19-March-12 | 12.30 | P | Foreign Exchange Future | 1.09400 | 1.03100 | 0 |
| 20/07/2011 | ¥ / R On 19-December-11 | | | Foreign Exchange Future | 0.08940 | 0.08990 | 0 |
| 20/07/2011 | ¥ / R On 19-December-11 | 0.07 | C | Foreign Exchange Future | 0.01948 | 0.01998 | 0 |
| 20/07/2011 | ¥ / R On 19-December-11 | 0.07 | P | Foreign Exchange Future | 0.00008 | 0.00008 | 0 |
| 20/07/2011 | ¥ / R On 19-December-11 | 0.08 | C | Foreign Exchange Future | 0.01042 | 0.01086 | 0 |
| 20/07/2011 | ¥ / R On 19-December-11 | 0.08 | P | Foreign Exchange Future | 0.00102 | 0.00096 | 0 |
| 20/07/2011 | ¥ / R On 19-December-11 | 0.09 | C | Foreign Exchange Future | 0.00453 | 0.00480 | 0 |
| 20/07/2011 | ¥ / R On 19-December-11 | 0.09 | P | Foreign Exchange Future | 0.00513 | 0.00490 | 0 |
| 20/07/2011 | ¥ / R On 19-September-11 | 11.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/07/2011 | ¥ / R On 19-September-11 | 11.50 | P | Foreign Exchange Future | 11.41180 | 11.41140 | 0 |
| 20/07/2011 | € / R On 19-March-12 | | | Foreign Exchange Future | 10.07240 | 10.12540 | 8,503 |
| 20/07/2011 | € / R On 19-March-12 | 9.00 | C | Foreign Exchange Future | 1.14300 | 1.19400 | 0 |
| 20/07/2011 | € / R On 19-March-12 | 9.00 | P | Foreign Exchange Future | 0.07100 | 0.06900 | 0 |
| 20/07/2011 | € / R On 19-March-12 | 9.05 | C | Foreign Exchange Future | 1.09900 | 1.15000 | 0 |
| 20/07/2011 | € / R On 19-March-12 | 9.05 | P | Foreign Exchange Future | 0.07700 | 0.07500 | 0 |
| 20/07/2011 | € / R On 19-December-11 | 9.30 | C | Foreign Exchange Future | 0.74500 | 0.79000 | 0 |
| 20/07/2011 | € / R On 19-December-11 | 9.30 | P | Foreign Exchange Future | 0.08500 | 0.07800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | € / R On 19-December-11 | 9.40 | C | Foreign Exchange Future | 0.66900 | 0.71200 | 0 |
| 20/07/2011 | € / R On 19-December-11 | 9.40 | P | Foreign Exchange Future | 0.10900 | 0.10000 | 0 |
| 20/07/2011 | € / R On 19-December-11 | 9.55 | C | Foreign Exchange Future | 0.56400 | 0.60400 | 0 |
| 20/07/2011 | € / R On 19-December-11 | 9.55 | P | Foreign Exchange Future | 0.15400 | 0.14200 | 0 |
| 20/07/2011 | € / R On 19-September-11 | 9.60 | C | Foreign Exchange Future | 0.34700 | 0.38800 | 0 |
| 20/07/2011 | € / R On 19-September-11 | 9.60 | P | Foreign Exchange Future | 0.09300 | 0.08400 | 2,065 |
| 20/07/2011 | € / R On 19-September-11 | 9.65 | C | Foreign Exchange Future | 0.31300 | 0.35100 | 0 |
| 20/07/2011 | € / R On 19-September-11 | 9.65 | P | Foreign Exchange Future | 0.10900 | 0.09700 | 0 |
| 20/07/2011 | € / R On 19-September-11 | 9.70 | C | Foreign Exchange Future | 0.28000 | 0.31700 | 0 |
| 20/07/2011 | € / R On 19-September-11 | 9.70 | P | Foreign Exchange Future | 0.12600 | 0.11300 | 0 |
| 20/07/2011 | € / R On 19-December-11 | 9.75 | C | Foreign Exchange Future | 0.44000 | 0.47500 | 0 |
| 20/07/2011 | € / R On 19-December-11 | 9.75 | P | Foreign Exchange Future | 0.23000 | 0.21300 | 0 |
| 20/07/2011 | € / R On 19-March-12 | 9.80 | C | Foreign Exchange Future | 0.57400 | 0.61200 | 0 |
| 20/07/2011 | € / R On 19-March-12 | 9.80 | P | Foreign Exchange Future | 0.30200 | 0.28700 | 0 |
| 20/07/2011 | € / R On 19-December-11 | 9.85 | C | Foreign Exchange Future | 0.38500 | 0.41800 | 0 |
| 20/07/2011 | € / R On 19-December-11 | 9.85 | P | Foreign Exchange Future | 0.27500 | 0.25600 | 0 |
| 20/07/2011 | € / R On 19-March-12 | 9.90 | C | Foreign Exchange Future | 0.52000 | 0.55600 | 0 |
| 20/07/2011 | € / R On 19-March-12 | 9.90 | P | Foreign Exchange Future | 0.34800 | 0.33100 | 0 |
| 20/07/2011 | € / R On 19-December-11 | 10.00 | C | Foreign Exchange Future | 0.31500 | 0.34200 | 0 |
| 20/07/2011 | € / R On 19-December-11 | 10.00 | P | Foreign Exchange Future | 0.35500 | 0.33000 | 0 |
| 20/07/2011 | € / R On 19-March-12 | 10.05 | C | Foreign Exchange Future | 0.44600 | 0.47900 | 0 |
| 20/07/2011 | € / R On 19-March-12 | 10.05 | P | Foreign Exchange Future | 0.42400 | 0.40400 | 0 |
| 20/07/2011 | € / R On 19-March-12 | 10.10 | C | Foreign Exchange Future | 0.42400 | 0.45500 | 0 |
| 20/07/2011 | € / R On 19-March-12 | 10.10 | P | Foreign Exchange Future | 0.45200 | 0.43000 | 0 |
| 20/07/2011 | € / R On 19-March-12 | 10.15 | C | Foreign Exchange Future | 0.40500 | 0.43500 | 0 |
| 20/07/2011 | € / R On 19-March-12 | 10.15 | P | Foreign Exchange Future | 0.48300 | 0.46000 | 0 |
| 20/07/2011 | € / R On 19-March-12 | 10.25 | C | Foreign Exchange Future | 0.36900 | 0.39800 | 0 |
| 20/07/2011 | € / R On 19-March-12 | 10.25 | P | Foreign Exchange Future | 0.54700 | 0.52300 | 0 |
| 20/07/2011 | € / R On 19-September-11 | 10.40 | C | Foreign Exchange Future | 0.04800 | 0.05900 | 3,590 |
| 20/07/2011 | € / R On 19-September-11 | 10.40 | P | Foreign Exchange Future | 0.59400 | 0.55500 | 0 |
| 20/07/2011 | € / R On 19-September-11 | 10.50 | C | Foreign Exchange Future | 0.03700 | 0.04500 | 0 |
| 20/07/2011 | € / R On 19-September-11 | 10.50 | P | Foreign Exchange Future | 0.68300 | 0.64100 | 0 |
| 20/07/2011 | € / R On 19-September-11 | 10.55 | C | Foreign Exchange Future | 0.03200 | 0.04000 | 0 |
| 20/07/2011 | € / R On 19-September-11 | 10.55 | P | Foreign Exchange Future | 0.72800 | 0.68600 | 0 |
| 20/07/2011 | € / R On 19-March-12 | 10.60 | C | Foreign Exchange Future | 0.26700 | 0.29100 | 0 |
| 20/07/2011 | € / R On 19-March-12 | 10.60 | P | Foreign Exchange Future | 0.79500 | 0.76600 | 0 |
| 20/07/2011 | € / R On 19-September-11 | 10.65 | C | Foreign Exchange Future | 0.02500 | 0.03100 | 0 |
| 20/07/2011 | € / R On 19-September-11 | 10.65 | P | Foreign Exchange Future | 0.82100 | 0.77700 | 0 |
| 20/07/2011 | AU\$ / R On 14-December-15 | | | Foreign Exchange Future | 8.48470 | 8.51250 | 0 |
| 20/07/2011 | AU\$ / R On 19-March-12 | 6.20 | C | Foreign Exchange Future | 1.26300 | 1.28200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | AU\$ / R On 19-March-12 | 6.20 | P | Foreign Exchange Future | 0.01200 | 0.01200 | 0 |
| 20/07/2011 | AU\$ / R On 19-December-11 | 6.60 | C | Foreign Exchange Future | 0.84200 | 0.86100 | 0 |
| 20/07/2011 | AU\$ / R On 19-December-11 | 6.60 | P | Foreign Exchange Future | 0.01500 | 0.01400 | 0 |
| 20/07/2011 | AU\$ / R On 19-December-11 | 6.65 | C | Foreign Exchange Future | 0.79600 | 0.81400 | 0 |
| 20/07/2011 | AU\$ / R On 19-December-11 | 6.65 | P | Foreign Exchange Future | 0.01900 | 0.01700 | 0 |
| 20/07/2011 | AU\$ / R On 19-December-11 | 6.70 | C | Foreign Exchange Future | 0.75100 | 0.76900 | 0 |
| 20/07/2011 | AU\$ / R On 19-December-11 | 6.70 | P | Foreign Exchange Future | 0.02400 | 0.02200 | 0 |
| 20/07/2011 | AU\$ / R On 19-September-11 | 6.75 | C | Foreign Exchange Future | 0.66900 | 0.68700 | 0 |
| 20/07/2011 | AU\$ / R On 19-September-11 | 6.75 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 20/07/2011 | AU\$ / R On 19-September-11 | 6.80 | C | Foreign Exchange Future | 0.62100 | 0.63900 | 0 |
| 20/07/2011 | AU\$ / R On 19-September-11 | 6.80 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 0 |
| 20/07/2011 | AU\$ / R On 19-March-12 | 6.95 | C | Foreign Exchange Future | 0.59000 | 0.60600 | 0 |
| 20/07/2011 | AU\$ / R On 19-March-12 | 6.95 | P | Foreign Exchange Future | 0.08900 | 0.08600 | 0 |
| 20/07/2011 | AU\$ / R On 19-March-12 | 7.00 | C | Foreign Exchange Future | 0.55300 | 0.56800 | 0 |
| 20/07/2011 | AU\$ / R On 19-March-12 | 7.00 | P | Foreign Exchange Future | 0.10200 | 0.09800 | 0 |
| 20/07/2011 | AU\$ / R On 19-September-11 | 7.10 | C | Foreign Exchange Future | 0.35000 | 0.36600 | 0 |
| 20/07/2011 | AU\$ / R On 19-September-11 | 7.10 | P | Foreign Exchange Future | 0.03900 | 0.03700 | 0 |
| 20/07/2011 | AU\$ / R On 19-September-11 | 7.15 | C | Foreign Exchange Future | 0.31000 | 0.32400 | 0 |
| 20/07/2011 | AU\$ / R On 19-September-11 | 7.15 | P | Foreign Exchange Future | 0.04900 | 0.04500 | 0 |
| 20/07/2011 | AU\$ / R On 19-March-12 | 7.20 | C | Foreign Exchange Future | 0.41500 | 0.42900 | 0 |
| 20/07/2011 | AU\$ / R On 19-March-12 | 7.20 | P | Foreign Exchange Future | 0.16400 | 0.15900 | 0 |
| 20/07/2011 | AU\$ / R On 14-December-15 | 7.25 | C | Foreign Exchange Future | 1.60800 | 1.63400 | 0 |
| 20/07/2011 | AU\$ / R On 14-December-15 | 7.25 | P | Foreign Exchange Future | 0.37300 | 0.37200 | 0 |
| 20/07/2011 | AU\$ / R On 14-December-15 | 7.30 | C | Foreign Exchange Future | 1.57000 | 1.59500 | 0 |
| 20/07/2011 | AU\$ / R On 14-December-15 | 7.30 | P | Foreign Exchange Future | 0.38500 | 0.38300 | 0 |
| 20/07/2011 | AU\$ / R On 14-December-15 | 7.35 | C | Foreign Exchange Future | 1.53100 | 1.55700 | 0 |
| 20/07/2011 | AU\$ / R On 14-December-15 | 7.35 | P | Foreign Exchange Future | 0.39600 | 0.39500 | 0 |
| 20/07/2011 | AU\$ / R On 19-March-12 | 7.40 | C | Foreign Exchange Future | 0.30000 | 0.31200 | 0 |
| 20/07/2011 | AU\$ / R On 19-March-12 | 7.40 | P | Foreign Exchange Future | 0.24900 | 0.24200 | 0 |
| 20/07/2011 | AU\$ / R On 19-March-12 | 7.45 | C | Foreign Exchange Future | 0.27500 | 0.28700 | 0 |
| 20/07/2011 | AU\$ / R On 19-March-12 | 7.45 | P | Foreign Exchange Future | 0.27400 | 0.26700 | 0 |
| 20/07/2011 | AU\$ / R On 19-December-11 | 7.50 | C | Foreign Exchange Future | 0.17700 | 0.18700 | 0 |
| 20/07/2011 | AU\$ / R On 19-December-11 | 7.50 | P | Foreign Exchange Future | 0.25000 | 0.24000 | 0 |
| 20/07/2011 | AU\$ / R On 19-September-11 | 7.55 | C | Foreign Exchange Future | 0.08200 | 0.08800 | 0 |
| 20/07/2011 | AU\$ / R On 19-September-11 | 7.55 | P | Foreign Exchange Future | 0.22100 | 0.20900 | 0 |
| 20/07/2011 | AU\$ / R On 19-March-12 | 7.75 | C | Foreign Exchange Future | 0.17000 | 0.17600 | 0 |
| 20/07/2011 | AU\$ / R On 19-March-12 | 7.75 | P | Foreign Exchange Future | 0.46900 | 0.45600 | 0 |
| 20/07/2011 | AU\$ / R On 19-September-11 | 7.95 | C | Foreign Exchange Future | 0.01900 | 0.02100 | 0 |
| 20/07/2011 | AU\$ / R On 19-September-11 | 7.95 | P | Foreign Exchange Future | 0.55800 | 0.54200 | 0 |
| 20/07/2011 | AU\$ / R On 19-September-11 | 8.00 | C | Foreign Exchange Future | 0.01600 | 0.01700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | AU\$ / R On 19-September-11 | 8.00 | P | Foreign Exchange Future | 0.60500 | 0.58800 | 0 |
| 20/07/2011 | AU\$ / R On 19-September-11 | 8.05 | C | Foreign Exchange Future | 0.01300 | 0.01400 | 0 |
| 20/07/2011 | AU\$ / R On 19-September-11 | 8.05 | P | Foreign Exchange Future | 0.65200 | 0.63500 | 0 |
| 20/07/2011 | AU\$ / R On 19-September-11 | 8.15 | C | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 20/07/2011 | AU\$ / R On 19-September-11 | 8.15 | P | Foreign Exchange Future | 0.74800 | 0.73100 | 0 |
| 20/07/2011 | CAD/ R On 19-December-11 | | | Foreign Exchange Future | 7.41620 | 7.42840 | 0 |
| 20/07/2011 | CAD/ R On 19-September-11 | 6.60 | C | Foreign Exchange Future | 0.73800 | 0.75100 | 0 |
| 20/07/2011 | CAD/ R On 19-September-11 | 6.60 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 20/07/2011 | CAD/ R On 19-December-11 | 6.80 | C | Foreign Exchange Future | 0.65700 | 0.66700 | 0 |
| 20/07/2011 | CAD/ R On 19-December-11 | 6.80 | P | Foreign Exchange Future | 0.04100 | 0.03900 | 0 |
| 20/07/2011 | CAD/ R On 19-December-11 | 6.85 | C | Foreign Exchange Future | 0.61400 | 0.62500 | 0 |
| 20/07/2011 | CAD/ R On 19-December-11 | 6.85 | P | Foreign Exchange Future | 0.04800 | 0.04700 | 0 |
| 20/07/2011 | CAD/ R On 19-December-11 | 6.90 | C | Foreign Exchange Future | 0.57300 | 0.58300 | 0 |
| 20/07/2011 | CAD/ R On 19-December-11 | 6.90 | P | Foreign Exchange Future | 0.05700 | 0.05500 | 0 |
| 20/07/2011 | CAD/ R On 19-December-11 | 7.20 | C | Foreign Exchange Future | 0.35200 | 0.36000 | 0 |
| 20/07/2011 | CAD/ R On 19-December-11 | 7.20 | P | Foreign Exchange Future | 0.13600 | 0.13200 | 0 |
| 20/07/2011 | CAD/ R On 19-December-11 | 7.25 | C | Foreign Exchange Future | 0.32000 | 0.32800 | 0 |
| 20/07/2011 | CAD/ R On 19-December-11 | 7.25 | P | Foreign Exchange Future | 0.15400 | 0.15000 | 0 |
| 20/07/2011 | CAD/ R On 19-December-11 | 7.30 | C | Foreign Exchange Future | 0.29000 | 0.29700 | 0 |
| 20/07/2011 | CAD/ R On 19-December-11 | 7.30 | P | Foreign Exchange Future | 0.17400 | 0.16900 | 0 |
| 20/07/2011 | CAD/ R On 19-December-11 | 7.40 | C | Foreign Exchange Future | 0.23600 | 0.24200 | 0 |
| 20/07/2011 | CAD/ R On 19-December-11 | 7.40 | P | Foreign Exchange Future | 0.22000 | 0.21400 | 0 |
| 20/07/2011 | CAD/ R On 19-December-11 | 7.45 | C | Foreign Exchange Future | 0.21500 | 0.22000 | 0 |
| 20/07/2011 | CAD/ R On 19-December-11 | 7.45 | P | Foreign Exchange Future | 0.24900 | 0.24200 | 0 |
| 20/07/2011 | CAD/ R On 19-September-11 | 7.55 | C | Foreign Exchange Future | 0.06400 | 0.06800 | 0 |
| 20/07/2011 | CAD/ R On 19-September-11 | 7.55 | P | Foreign Exchange Future | 0.28000 | 0.27100 | 0 |
| 20/07/2011 | CAD/ R On 19-December-11 | 7.60 | C | Foreign Exchange Future | 0.16200 | 0.16700 | 0 |
| 20/07/2011 | CAD/ R On 19-December-11 | 7.60 | P | Foreign Exchange Future | 0.34600 | 0.33900 | 0 |
| 20/07/2011 | CAD/ R On 19-December-11 | 7.65 | C | Foreign Exchange Future | 0.14800 | 0.15200 | 0 |
| 20/07/2011 | CAD/ R On 19-December-11 | 7.65 | P | Foreign Exchange Future | 0.38200 | 0.37400 | 0 |
| 20/07/2011 | CAD/ R On 19-September-11 | 7.75 | C | Foreign Exchange Future | 0.03000 | 0.03200 | 0 |
| 20/07/2011 | CAD/ R On 19-September-11 | 7.75 | P | Foreign Exchange Future | 0.44600 | 0.43500 | 0 |
| 20/07/2011 | CAD/ R On 19-September-11 | 7.80 | C | Foreign Exchange Future | 0.02500 | 0.02600 | 0 |
| 20/07/2011 | CAD/ R On 19-September-11 | 7.80 | P | Foreign Exchange Future | 0.49100 | 0.47900 | 0 |
| 20/07/2011 | CAD/ R On 19-September-11 | 7.85 | C | Foreign Exchange Future | 0.02000 | 0.02200 | 0 |
| 20/07/2011 | CAD/ R On 19-September-11 | 7.85 | P | Foreign Exchange Future | 0.53600 | 0.52500 | 0 |
| 20/07/2011 | CAD/ R On 19-September-11 | 7.95 | C | Foreign Exchange Future | 0.01400 | 0.01500 | 0 |
| 20/07/2011 | CAD/ R On 19-September-11 | 7.95 | P | Foreign Exchange Future | 0.63000 | 0.61800 | 0 |
| 20/07/2011 | CF CANDO CAAD On 19-September-11 | | | Can-Do Future | 0.02750 | 0.02420 | 22,388 |
| 20/07/2011 | CF CANDO CAAE On 19-September-11 | | | Can-Do Future | 0.14130 | 0.15470 | 21,898 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | CHF / R On 19-December-11 | | | Foreign Exchange Future | 8.60330 | 8.66030 | 50 |
| 20/07/2011 | CHF / R On 19-September-11 | 7.60 | C | Foreign Exchange Future | 0.89100 | 0.94900 | 0 |
| 20/07/2011 | CHF / R On 19-September-11 | 7.60 | P | Foreign Exchange Future | 0.00900 | 0.01200 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 7.65 | C | Foreign Exchange Future | 0.98300 | 1.04200 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 7.65 | P | Foreign Exchange Future | 0.03000 | 0.03200 | 0 |
| 20/07/2011 | CHF / R On 19-September-11 | 7.70 | C | Foreign Exchange Future | 0.79600 | 0.85400 | 0 |
| 20/07/2011 | CHF / R On 19-September-11 | 7.70 | P | Foreign Exchange Future | 0.01400 | 0.01700 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 7.75 | C | Foreign Exchange Future | 0.89600 | 0.95200 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 7.75 | P | Foreign Exchange Future | 0.04300 | 0.04200 | 0 |
| 20/07/2011 | CHF / R On 19-September-11 | 7.80 | C | Foreign Exchange Future | 0.70400 | 0.76200 | 0 |
| 20/07/2011 | CHF / R On 19-September-11 | 7.80 | P | Foreign Exchange Future | 0.02200 | 0.02500 | 0 |
| 20/07/2011 | CHF / R On 19-September-11 | 7.85 | C | Foreign Exchange Future | 0.65900 | 0.71700 | 0 |
| 20/07/2011 | CHF / R On 19-September-11 | 7.85 | P | Foreign Exchange Future | 0.02700 | 0.03000 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 7.90 | C | Foreign Exchange Future | 0.77300 | 0.82700 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 7.90 | P | Foreign Exchange Future | 0.07000 | 0.06700 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.00 | C | Foreign Exchange Future | 0.69600 | 0.74800 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.00 | P | Foreign Exchange Future | 0.09300 | 0.08800 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.15 | C | Foreign Exchange Future | 0.59000 | 0.63900 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.15 | P | Foreign Exchange Future | 0.13700 | 0.12900 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.25 | C | Foreign Exchange Future | 0.52500 | 0.57200 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.25 | P | Foreign Exchange Future | 0.17200 | 0.16200 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.30 | C | Foreign Exchange Future | 0.49500 | 0.54000 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.30 | P | Foreign Exchange Future | 0.19200 | 0.18000 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.35 | C | Foreign Exchange Future | 0.46600 | 0.51000 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.35 | P | Foreign Exchange Future | 0.21300 | 0.20000 | 0 |
| 20/07/2011 | CHF / R On 19-September-11 | 8.40 | C | Foreign Exchange Future | 0.25000 | 0.29500 | 0 |
| 20/07/2011 | CHF / R On 19-September-11 | 8.40 | P | Foreign Exchange Future | 0.16800 | 0.15800 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.45 | C | Foreign Exchange Future | 0.41100 | 0.45200 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.45 | P | Foreign Exchange Future | 0.25800 | 0.24200 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.50 | C | Foreign Exchange Future | 0.38600 | 0.42600 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.50 | P | Foreign Exchange Future | 0.28300 | 0.26600 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.55 | C | Foreign Exchange Future | 0.36200 | 0.40000 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.55 | P | Foreign Exchange Future | 0.30900 | 0.29000 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.60 | C | Foreign Exchange Future | 0.33900 | 0.37600 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.60 | P | Foreign Exchange Future | 0.33600 | 0.31600 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.70 | C | Foreign Exchange Future | 0.30100 | 0.33100 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.70 | P | Foreign Exchange Future | 0.39800 | 0.37100 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.80 | C | Foreign Exchange Future | 0.26600 | 0.29300 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.80 | P | Foreign Exchange Future | 0.46300 | 0.43300 | 0 |
| 20/07/2011 | CHF / R On 19-September-11 | 8.85 | C | Foreign Exchange Future | 0.08900 | 0.11400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------------------------|----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|-------------------|
| 20/07/2011 | CHF / R On 19-September-11 | 8.85 | P | Foreign Exchange Future | 0.45700 | 0.42700 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.90 | C | Foreign Exchange Future | 0.23600 | 0.26000 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.90 | P | Foreign Exchange Future | 0.53300 | 0.50000 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.95 | C | Foreign Exchange Future | 0.22200 | 0.24500 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 8.95 | P | Foreign Exchange Future | 0.56900 | 0.53500 | 0 |
| 20/07/2011 | CHF / R On 19-September-11 | 9.00 | C | Foreign Exchange Future | 0.06300 | 0.08200 | 0 |
| 20/07/2011 | CHF / R On 19-September-11 | 9.00 | P | Foreign Exchange Future | 0.58100 | 0.54500 | 0 |
| 20/07/2011 | CHF / R On 19-September-11 | 9.05 | C | Foreign Exchange Future | 0.05600 | 0.07300 | 0 |
| 20/07/2011 | CHF / R On 19-September-11 | 9.05 | P | Foreign Exchange Future | 0.62400 | 0.58600 | 0 |
| 20/07/2011 | CHF / R On 19-September-11 | 9.10 | C | Foreign Exchange Future | 0.04900 | 0.06600 | 0 |
| 20/07/2011 | CHF / R On 19-September-11 | 9.10 | P | Foreign Exchange Future | 0.66700 | 0.62900 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 9.15 | C | Foreign Exchange Future | 0.17400 | 0.19300 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 9.15 | P | Foreign Exchange Future | 0.72100 | 0.68300 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 9.20 | C | Foreign Exchange Future | 0.16400 | 0.18200 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 9.20 | P | Foreign Exchange Future | 0.76100 | 0.72200 | 0 |
| 20/07/2011 | CHF / R On 19-September-11 | 9.25 | C | Foreign Exchange Future | 0.03400 | 0.04700 | 0 |
| 20/07/2011 | CHF / R On 19-September-11 | 9.25 | P | Foreign Exchange Future | 0.80200 | 0.76000 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 9.40 | C | Foreign Exchange Future | 0.13000 | 0.14400 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 9.40 | P | Foreign Exchange Future | 0.92700 | 0.88400 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 9.45 | C | Foreign Exchange Future | 0.12300 | 0.13600 | 0 |
| 20/07/2011 | CHF / R On 19-December-11 | 9.45 | P | Foreign Exchange Future | 0.97000 | 0.92600 | 0 |
| 20/07/2011 | RAIN On 19-September-11 | | | Foreign Exchange Future | 14,111.78000 | 14,186.25000 | 0 |
| 20/07/2011 | YUAN/R On 19-December-11 | | | Foreign Exchange Future | 1.09230 | 1.09780 | 0 |
| 20/07/2011 | YUAN/R On 19-December-11 | 1.05 | C | Foreign Exchange Future | 0.06420 | 0.06790 | 0 |
| 20/07/2011 | YUAN/R On 19-December-11 | 1.05 | P | Foreign Exchange Future | 0.02190 | 0.02010 | 0 |
| 20/07/2011 | YUAN/R On 19-December-11 | 1.10 | C | Foreign Exchange Future | 0.03950 | 0.04200 | 0 |
| 20/07/2011 | YUAN/R On 19-December-11 | 1.10 | P | Foreign Exchange Future | 0.04720 | 0.04420 | 0 |
| 20/07/2011 | YUAN/R On 19-December-11 | 1.15 | C | Foreign Exchange Future | 0.02430 | 0.02580 | 0 |
| 20/07/2011 | YUAN/R On 19-December-11 | 1.15 | P | Foreign Exchange Future | 0.08200 | 0.07800 | 0 |
| Futures Open Interest | | | | | | | 559,607.00 |
| Options Open Interest | | | | | | | 212,499.00 |
| Total | | | | | | | 772,106.00 |