



Currency Futures & Options Weekly Statistics

From: 15/08/2011 To: 16/08/2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | \$ / R On 14-December-15 | | | Foreign Exchange Future | 9.43650 | 9.52750 | 0 |
| 15/08/2011 | \$ / R On 19-September-11 | 5.70 | C | Foreign Exchange Future | 1.44600 | 1.53900 | 0 |
| 15/08/2011 | \$ / R On 19-September-11 | 5.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/08/2011 | \$ / R On 19-September-11 | 5.75 | C | Foreign Exchange Future | 1.39600 | 1.48900 | 0 |
| 15/08/2011 | \$ / R On 19-September-11 | 5.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/08/2011 | \$ / R On 19-September-11 | 5.80 | C | Foreign Exchange Future | 1.34600 | 1.43900 | 0 |
| 15/08/2011 | \$ / R On 19-September-11 | 5.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/08/2011 | \$ / R On 19-December-11 | 5.85 | C | Foreign Exchange Future | 1.39600 | 1.48800 | 0 |
| 15/08/2011 | \$ / R On 19-December-11 | 5.85 | P | Foreign Exchange Future | 0.00600 | 0.00400 | 0 |
| 15/08/2011 | \$ / R On 19-December-11 | 5.95 | C | Foreign Exchange Future | 1.29700 | 1.38900 | 0 |
| 15/08/2011 | \$ / R On 19-December-11 | 5.95 | P | Foreign Exchange Future | 0.00700 | 0.00500 | 0 |
| 15/08/2011 | \$ / R On 19-December-11 | 6.00 | C | Foreign Exchange Future | 1.24900 | 1.34000 | 0 |
| 15/08/2011 | \$ / R On 19-December-11 | 6.00 | P | Foreign Exchange Future | 0.00900 | 0.00600 | 0 |
| 15/08/2011 | \$ / R On 19-December-11 | 6.15 | C | Foreign Exchange Future | 1.10300 | 1.19400 | 0 |
| 15/08/2011 | \$ / R On 19-December-11 | 6.15 | P | Foreign Exchange Future | 0.01300 | 0.01000 | 5,000 |
| 15/08/2011 | \$ / R On 19-December-11 | 6.25 | C | Foreign Exchange Future | 1.00700 | 1.09700 | 0 |
| 15/08/2011 | \$ / R On 19-December-11 | 6.25 | P | Foreign Exchange Future | 0.01700 | 0.01300 | 0 |
| 15/08/2011 | \$ / R On 19-December-11 | 6.30 | C | Foreign Exchange Future | 0.96100 | 1.04800 | 0 |
| 15/08/2011 | \$ / R On 19-December-11 | 6.30 | P | Foreign Exchange Future | 0.02100 | 0.01400 | 0 |
| 15/08/2011 | \$ / R On 19-December-11 | 6.35 | C | Foreign Exchange Future | 0.91600 | 1.00000 | 0 |
| 15/08/2011 | \$ / R On 19-December-11 | 6.35 | P | Foreign Exchange Future | 0.02600 | 0.01600 | 0 |
| 15/08/2011 | \$ / R On 19-December-11 | 6.40 | C | Foreign Exchange Future | 0.87200 | 0.95500 | 0 |
| 15/08/2011 | \$ / R On 19-December-11 | 6.40 | P | Foreign Exchange Future | 0.03200 | 0.02100 | 0 |
| 15/08/2011 | \$ / R On 19-December-11 | 6.45 | C | Foreign Exchange Future | 0.82900 | 0.91100 | 0 |
| 15/08/2011 | \$ / R On 19-December-11 | 6.45 | P | Foreign Exchange Future | 0.03900 | 0.02700 | 0 |
| 15/08/2011 | \$ / R On 19-December-11 | 6.55 | C | Foreign Exchange Future | 0.74600 | 0.82500 | 0 |
| 15/08/2011 | \$ / R On 19-December-11 | 6.55 | P | Foreign Exchange Future | 0.05600 | 0.04100 | 560 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | \$ / R On 19-March-12 | 6.60 | C | Foreign Exchange Future | 0.83800 | 0.91300 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 6.60 | P | Foreign Exchange Future | 0.10400 | 0.08600 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 6.65 | C | Foreign Exchange Future | 0.80100 | 0.87500 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 6.65 | P | Foreign Exchange Future | 0.11700 | 0.09800 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 6.70 | C | Foreign Exchange Future | 0.76600 | 0.83800 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 6.70 | P | Foreign Exchange Future | 0.13200 | 0.11100 | 10,000 |
| 15/08/2011 | \$ / R On 19-March-12 | 6.75 | C | Foreign Exchange Future | 0.73200 | 0.80300 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 6.75 | P | Foreign Exchange Future | 0.14800 | 0.12600 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 6.80 | C | Foreign Exchange Future | 0.69900 | 0.76800 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 6.80 | P | Foreign Exchange Future | 0.16500 | 0.14100 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 6.85 | C | Foreign Exchange Future | 0.66700 | 0.73500 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 6.85 | P | Foreign Exchange Future | 0.18300 | 0.15800 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 6.90 | C | Foreign Exchange Future | 0.63600 | 0.70200 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 6.90 | P | Foreign Exchange Future | 0.20200 | 0.17500 | 0 |
| 15/08/2011 | \$ / R On 19-September-11 | 6.95 | C | Foreign Exchange Future | 0.28300 | 0.35900 | 0 |
| 15/08/2011 | \$ / R On 19-September-11 | 6.95 | P | Foreign Exchange Future | 0.08700 | 0.07000 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 6.99 | C | Foreign Exchange Future | 0.58500 | 0.65000 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 6.99 | P | Foreign Exchange Future | 0.23700 | 0.20900 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 7.00 | C | Foreign Exchange Future | 0.57700 | 0.64200 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 7.00 | P | Foreign Exchange Future | 0.24300 | 0.21500 | 1,000 |
| 15/08/2011 | \$ / R On 19-March-12 | 7.04 | C | Foreign Exchange Future | 0.55800 | 0.62100 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 7.04 | P | Foreign Exchange Future | 0.26000 | 0.23000 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 7.05 | C | Foreign Exchange Future | 0.55000 | 0.61300 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 7.05 | P | Foreign Exchange Future | 0.26600 | 0.23600 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 7.09 | C | Foreign Exchange Future | 0.53100 | 0.59300 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 7.09 | P | Foreign Exchange Future | 0.28300 | 0.25200 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 7.10 | C | Foreign Exchange Future | 0.52400 | 0.58500 | 10,000 |
| 15/08/2011 | \$ / R On 19-March-12 | 7.10 | P | Foreign Exchange Future | 0.29000 | 0.25800 | 0 |
| 15/08/2011 | \$ / R On 17-September-12 | 7.15 | C | Foreign Exchange Future | 0.74200 | 0.80300 | 16,000 |
| 15/08/2011 | \$ / R On 17-September-12 | 7.15 | P | Foreign Exchange Future | 0.36600 | 0.33100 | 0 |
| 15/08/2011 | \$ / R On 17-September-12 | 7.20 | C | Foreign Exchange Future | 0.71700 | 0.77700 | 0 |
| 15/08/2011 | \$ / R On 17-September-12 | 7.20 | P | Foreign Exchange Future | 0.39100 | 0.35500 | 0 |
| 15/08/2011 | \$ / R On 17-September-12 | 7.25 | C | Foreign Exchange Future | 0.69300 | 0.75200 | 0 |
| 15/08/2011 | \$ / R On 17-September-12 | 7.25 | P | Foreign Exchange Future | 0.41700 | 0.38000 | 0 |
| 15/08/2011 | \$ / R On 17-September-12 | 7.30 | C | Foreign Exchange Future | 0.66900 | 0.72800 | 42,000 |
| 15/08/2011 | \$ / R On 17-September-12 | 7.30 | P | Foreign Exchange Future | 0.44300 | 0.40600 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 7.35 | C | Foreign Exchange Future | 0.40700 | 0.46300 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 7.35 | P | Foreign Exchange Future | 0.42300 | 0.38600 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 7.40 | C | Foreign Exchange Future | 0.38900 | 0.44100 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 7.40 | P | Foreign Exchange Future | 0.45500 | 0.41400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | \$ / R On 19-March-12 | 7.45 | C | Foreign Exchange Future | 0.37100 | 0.42200 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 7.45 | P | Foreign Exchange Future | 0.48700 | 0.44500 | 0 |
| 15/08/2011 | \$ / R On 19-December-11 | 7.50 | C | Foreign Exchange Future | 0.22800 | 0.27300 | 1,500 |
| 15/08/2011 | \$ / R On 19-December-11 | 7.50 | P | Foreign Exchange Future | 0.48800 | 0.43900 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 7.55 | C | Foreign Exchange Future | 0.33800 | 0.38600 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 7.55 | P | Foreign Exchange Future | 0.55400 | 0.50900 | 0 |
| 15/08/2011 | \$ / R On 19-December-11 | 7.60 | C | Foreign Exchange Future | 0.20200 | 0.24300 | 0 |
| 15/08/2011 | \$ / R On 19-December-11 | 7.60 | P | Foreign Exchange Future | 0.56200 | 0.50900 | 0 |
| 15/08/2011 | \$ / R On 14-December-12 | 7.65 | C | Foreign Exchange Future | 0.64200 | 0.69500 | 0 |
| 15/08/2011 | \$ / R On 14-December-12 | 7.65 | P | Foreign Exchange Future | 0.66800 | 0.62400 | 0 |
| 15/08/2011 | \$ / R On 14-December-12 | 7.70 | C | Foreign Exchange Future | 0.62400 | 0.67700 | 0 |
| 15/08/2011 | \$ / R On 14-December-12 | 7.70 | P | Foreign Exchange Future | 0.70000 | 0.65600 | 0 |
| 15/08/2011 | \$ / R On 14-December-12 | 7.75 | C | Foreign Exchange Future | 0.60700 | 0.65800 | 0 |
| 15/08/2011 | \$ / R On 14-December-12 | 7.75 | P | Foreign Exchange Future | 0.73300 | 0.68700 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 7.80 | C | Foreign Exchange Future | 0.27000 | 0.31000 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 7.80 | P | Foreign Exchange Future | 0.73600 | 0.68300 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 7.85 | C | Foreign Exchange Future | 0.25800 | 0.29700 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 7.85 | P | Foreign Exchange Future | 0.77400 | 0.72000 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 7.90 | C | Foreign Exchange Future | 0.24700 | 0.28500 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 7.90 | P | Foreign Exchange Future | 0.81300 | 0.75800 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 7.95 | C | Foreign Exchange Future | 0.23700 | 0.27300 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 7.95 | P | Foreign Exchange Future | 0.85300 | 0.79600 | 0 |
| 15/08/2011 | \$ / R On 12-December-14 | 8.00 | C | Foreign Exchange Future | 1.45700 | 1.51700 | 200 |
| 15/08/2011 | \$ / R On 12-December-14 | 8.00 | P | Foreign Exchange Future | 0.88600 | 0.83400 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 8.05 | C | Foreign Exchange Future | 0.21700 | 0.25100 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 8.05 | P | Foreign Exchange Future | 0.93300 | 0.87400 | 0 |
| 15/08/2011 | \$ / R On 19-September-11 | 8.10 | C | Foreign Exchange Future | 0.01300 | 0.02200 | 0 |
| 15/08/2011 | \$ / R On 19-September-11 | 8.10 | P | Foreign Exchange Future | 0.96700 | 0.88300 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 8.15 | C | Foreign Exchange Future | 0.20000 | 0.23200 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 8.15 | P | Foreign Exchange Future | 1.01600 | 0.95500 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 8.20 | C | Foreign Exchange Future | 0.19200 | 0.22300 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 8.20 | P | Foreign Exchange Future | 1.05800 | 0.99600 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 8.30 | C | Foreign Exchange Future | 0.17700 | 0.20600 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 8.30 | P | Foreign Exchange Future | 1.14300 | 1.07900 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 8.35 | C | Foreign Exchange Future | 0.17100 | 0.19800 | 0 |
| 15/08/2011 | \$ / R On 19-March-12 | 8.35 | P | Foreign Exchange Future | 1.18700 | 1.12100 | 0 |
| 15/08/2011 | \$ / R On 12-December-14 | 8.45 | C | Foreign Exchange Future | 1.29300 | 1.34800 | 0 |
| 15/08/2011 | \$ / R On 12-December-14 | 8.45 | P | Foreign Exchange Future | 1.17200 | 1.11500 | 0 |
| 15/08/2011 | \$ / R On 12-December-14 | 8.50 | C | Foreign Exchange Future | 1.27600 | 1.33100 | 0 |
| 15/08/2011 | \$ / R On 12-December-14 | 8.50 | P | Foreign Exchange Future | 1.20500 | 1.14800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | \$ / R On 12-December-14 | 8.55 | C | Foreign Exchange Future | 1.26000 | 1.31500 | 0 |
| 15/08/2011 | \$ / R On 12-December-14 | 8.55 | P | Foreign Exchange Future | 1.23900 | 1.18200 | 0 |
| 15/08/2011 | \$ / R On 14-December-15 | 9.15 | C | Foreign Exchange Future | 1.75600 | 1.80800 | 0 |
| 15/08/2011 | \$ / R On 14-December-15 | 9.15 | P | Foreign Exchange Future | 1.47000 | 1.43100 | 0 |
| 15/08/2011 | \$ / R On 14-December-15 | 9.20 | C | Foreign Exchange Future | 1.73700 | 1.78900 | 0 |
| 15/08/2011 | \$ / R On 14-December-15 | 9.20 | P | Foreign Exchange Future | 1.50100 | 1.46200 | 0 |
| 15/08/2011 | \$ / R On 14-December-15 | 9.25 | C | Foreign Exchange Future | 1.71900 | 1.77100 | 0 |
| 15/08/2011 | \$ / R On 14-December-15 | 9.25 | P | Foreign Exchange Future | 1.53300 | 1.49400 | 0 |
| 15/08/2011 | \$ / R On 19-September-11 | 9.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/08/2011 | \$ / R On 19-September-11 | 9.80 | P | Foreign Exchange Future | 2.65400 | 2.56100 | 0 |
| 15/08/2011 | \$ / R MAXI On 19-December-11 | | | Foreign Exchange Future | 7.24040 | 7.33360 | 31 |
| 15/08/2011 | \$ / R MAXI On 19-December-11 | 6.95 | C | Foreign Exchange Future | 0.46501 | 0.53163 | 0 |
| 15/08/2011 | \$ / R MAXI On 19-December-11 | 6.95 | P | Foreign Exchange Future | 0.17461 | 0.14803 | 0 |
| 15/08/2011 | \$ / R MAXI On 19-December-11 | 7.00 | C | Foreign Exchange Future | 0.43612 | 0.50124 | 0 |
| 15/08/2011 | \$ / R MAXI On 19-December-11 | 7.00 | P | Foreign Exchange Future | 0.19572 | 0.16764 | 0 |
| 15/08/2011 | \$ / R MAXI On 19-December-11 | 7.05 | C | Foreign Exchange Future | 0.40865 | 0.47227 | 0 |
| 15/08/2011 | \$ / R MAXI On 19-December-11 | 7.05 | P | Foreign Exchange Future | 0.21825 | 0.18867 | 0 |
| 15/08/2011 | \$ / R MAXI On 19-September-11 | 7.10 | C | Foreign Exchange Future | 0.19237 | 0.26095 | 0 |
| 15/08/2011 | \$ / R MAXI On 19-September-11 | 7.10 | P | Foreign Exchange Future | 0.14607 | 0.12195 | 0 |
| 15/08/2011 | \$ / R MAXI On 19-September-11 | 7.15 | C | Foreign Exchange Future | 0.16696 | 0.23245 | 0 |
| 15/08/2011 | \$ / R MAXI On 19-September-11 | 7.15 | P | Foreign Exchange Future | 0.17066 | 0.14345 | 0 |
| 15/08/2011 | \$ / R MAXI On 19-September-11 | 7.20 | C | Foreign Exchange Future | 0.14667 | 0.20612 | 50 |
| 15/08/2011 | \$ / R MAXI On 19-September-11 | 7.20 | P | Foreign Exchange Future | 0.20037 | 0.16712 | 0 |
| 15/08/2011 | £ / R On 18-June-12 | | | Foreign Exchange Future | 12.14490 | 12.20820 | 0 |
| 15/08/2011 | £ / R On 19-December-11 | 10.50 | C | Foreign Exchange Future | 1.39200 | 1.45900 | 0 |
| 15/08/2011 | £ / R On 19-December-11 | 10.50 | P | Foreign Exchange Future | 0.03200 | 0.03600 | 0 |
| 15/08/2011 | £ / R On 19-September-11 | 10.65 | C | Foreign Exchange Future | 1.07300 | 1.13800 | 0 |
| 15/08/2011 | £ / R On 19-September-11 | 10.65 | P | Foreign Exchange Future | 0.00600 | 0.00900 | 0 |
| 15/08/2011 | £ / R On 19-December-11 | 10.70 | C | Foreign Exchange Future | 1.20400 | 1.27100 | 0 |
| 15/08/2011 | £ / R On 19-December-11 | 10.70 | P | Foreign Exchange Future | 0.04400 | 0.04800 | 0 |
| 15/08/2011 | £ / R On 19-September-11 | 10.75 | C | Foreign Exchange Future | 0.97600 | 1.04000 | 0 |
| 15/08/2011 | £ / R On 19-September-11 | 10.75 | P | Foreign Exchange Future | 0.00900 | 0.01100 | 0 |
| 15/08/2011 | £ / R On 19-September-11 | 10.85 | C | Foreign Exchange Future | 0.88000 | 0.94400 | 0 |
| 15/08/2011 | £ / R On 19-September-11 | 10.85 | P | Foreign Exchange Future | 0.01300 | 0.01500 | 630 |
| 15/08/2011 | £ / R On 19-March-12 | 10.90 | C | Foreign Exchange Future | 1.22300 | 1.27900 | 0 |
| 15/08/2011 | £ / R On 19-March-12 | 10.90 | P | Foreign Exchange Future | 0.12000 | 0.11300 | 0 |
| 15/08/2011 | £ / R On 19-September-11 | 10.95 | C | Foreign Exchange Future | 0.78700 | 0.85100 | 0 |
| 15/08/2011 | £ / R On 19-September-11 | 10.95 | P | Foreign Exchange Future | 0.02000 | 0.02200 | 1,200 |
| 15/08/2011 | £ / R On 19-March-12 | 11.00 | C | Foreign Exchange Future | 1.14000 | 1.19600 | 0 |
| 15/08/2011 | £ / R On 19-March-12 | 11.00 | P | Foreign Exchange Future | 0.13700 | 0.13000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | £ / R On 19-March-12 | 11.10 | C | Foreign Exchange Future | 1.06600 | 1.11700 | 0 |
| 15/08/2011 | £ / R On 19-March-12 | 11.10 | P | Foreign Exchange Future | 0.16300 | 0.15100 | 0 |
| 15/08/2011 | £ / R On 19-September-11 | 11.15 | C | Foreign Exchange Future | 0.60700 | 0.67300 | 0 |
| 15/08/2011 | £ / R On 19-September-11 | 11.15 | P | Foreign Exchange Future | 0.04000 | 0.04400 | 0 |
| 15/08/2011 | £ / R On 19-September-11 | 11.20 | C | Foreign Exchange Future | 0.56400 | 0.63000 | 1,200 |
| 15/08/2011 | £ / R On 19-September-11 | 11.20 | P | Foreign Exchange Future | 0.04700 | 0.05100 | 0 |
| 15/08/2011 | £ / R On 19-September-11 | 11.25 | C | Foreign Exchange Future | 0.52200 | 0.58900 | 0 |
| 15/08/2011 | £ / R On 19-September-11 | 11.25 | P | Foreign Exchange Future | 0.05500 | 0.06000 | 0 |
| 15/08/2011 | £ / R On 19-December-11 | 11.30 | C | Foreign Exchange Future | 0.71400 | 0.77700 | 0 |
| 15/08/2011 | £ / R On 19-December-11 | 11.30 | P | Foreign Exchange Future | 0.15400 | 0.15400 | 0 |
| 15/08/2011 | £ / R On 19-March-12 | 11.35 | C | Foreign Exchange Future | 0.89300 | 0.94000 | 0 |
| 15/08/2011 | £ / R On 19-March-12 | 11.35 | P | Foreign Exchange Future | 0.24000 | 0.22400 | 0 |
| 15/08/2011 | £ / R On 19-March-12 | 11.40 | C | Foreign Exchange Future | 0.86100 | 0.90700 | 0 |
| 15/08/2011 | £ / R On 19-March-12 | 11.40 | P | Foreign Exchange Future | 0.25800 | 0.24100 | 0 |
| 15/08/2011 | £ / R On 19-March-12 | 11.45 | C | Foreign Exchange Future | 0.82900 | 0.87500 | 0 |
| 15/08/2011 | £ / R On 19-March-12 | 11.45 | P | Foreign Exchange Future | 0.27600 | 0.25900 | 0 |
| 15/08/2011 | £ / R On 19-March-12 | 11.50 | C | Foreign Exchange Future | 0.79900 | 0.84300 | 0 |
| 15/08/2011 | £ / R On 19-March-12 | 11.50 | P | Foreign Exchange Future | 0.29600 | 0.27700 | 0 |
| 15/08/2011 | £ / R On 19-March-12 | 11.55 | C | Foreign Exchange Future | 0.76900 | 0.81300 | 0 |
| 15/08/2011 | £ / R On 19-March-12 | 11.55 | P | Foreign Exchange Future | 0.31600 | 0.29700 | 0 |
| 15/08/2011 | £ / R On 19-December-11 | 11.60 | C | Foreign Exchange Future | 0.52400 | 0.58300 | 0 |
| 15/08/2011 | £ / R On 19-December-11 | 11.60 | P | Foreign Exchange Future | 0.26400 | 0.26000 | 0 |
| 15/08/2011 | £ / R On 19-December-11 | 11.65 | C | Foreign Exchange Future | 0.49600 | 0.55400 | 0 |
| 15/08/2011 | £ / R On 19-December-11 | 11.65 | P | Foreign Exchange Future | 0.28600 | 0.28100 | 0 |
| 15/08/2011 | £ / R On 19-March-12 | 11.70 | C | Foreign Exchange Future | 0.68500 | 0.72500 | 0 |
| 15/08/2011 | £ / R On 19-March-12 | 11.70 | P | Foreign Exchange Future | 0.38200 | 0.35900 | 0 |
| 15/08/2011 | £ / R On 19-December-11 | 11.75 | C | Foreign Exchange Future | 0.44300 | 0.49900 | 0 |
| 15/08/2011 | £ / R On 19-December-11 | 11.75 | P | Foreign Exchange Future | 0.33300 | 0.32600 | 0 |
| 15/08/2011 | £ / R On 18-June-12 | 11.80 | C | Foreign Exchange Future | 0.82900 | 0.85600 | 0 |
| 15/08/2011 | £ / R On 18-June-12 | 11.80 | P | Foreign Exchange Future | 0.48400 | 0.44800 | 0 |
| 15/08/2011 | £ / R On 18-June-12 | 11.85 | C | Foreign Exchange Future | 0.80300 | 0.83000 | 0 |
| 15/08/2011 | £ / R On 18-June-12 | 11.85 | P | Foreign Exchange Future | 0.50800 | 0.47200 | 0 |
| 15/08/2011 | £ / R On 18-June-12 | 11.90 | C | Foreign Exchange Future | 0.77800 | 0.80400 | 0 |
| 15/08/2011 | £ / R On 18-June-12 | 11.90 | P | Foreign Exchange Future | 0.53300 | 0.49600 | 0 |
| 15/08/2011 | £ / R On 19-September-11 | 12.10 | C | Foreign Exchange Future | 0.08500 | 0.12400 | 0 |
| 15/08/2011 | £ / R On 19-September-11 | 12.10 | P | Foreign Exchange Future | 0.46800 | 0.44500 | 200 |
| 15/08/2011 | £ / R On 19-December-11 | 12.20 | C | Foreign Exchange Future | 0.27100 | 0.31300 | 0 |
| 15/08/2011 | £ / R On 19-December-11 | 12.20 | P | Foreign Exchange Future | 0.61100 | 0.59000 | 250 |
| 15/08/2011 | £ / R On 19-March-12 | 12.30 | C | Foreign Exchange Future | 0.43000 | 0.45700 | 0 |
| 15/08/2011 | £ / R On 19-March-12 | 12.30 | P | Foreign Exchange Future | 0.72700 | 0.69100 | 0 |

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|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | ¥ / R On 19-December-11 | | | Foreign Exchange Future | 0.09450 | 0.09570 | 245 |
| 15/08/2011 | ¥ / R On 19-December-11 | 0.07 | C | Foreign Exchange Future | 0.02454 | 0.02574 | 0 |
| 15/08/2011 | ¥ / R On 19-December-11 | 0.07 | P | Foreign Exchange Future | 0.00004 | 0.00004 | 0 |
| 15/08/2011 | ¥ / R On 19-December-11 | 0.08 | C | Foreign Exchange Future | 0.01472 | 0.01590 | 0 |
| 15/08/2011 | ¥ / R On 19-December-11 | 0.08 | P | Foreign Exchange Future | 0.00022 | 0.00020 | 0 |
| 15/08/2011 | ¥ / R On 19-December-11 | 0.09 | C | Foreign Exchange Future | 0.00696 | 0.00794 | 0 |
| 15/08/2011 | ¥ / R On 19-December-11 | 0.09 | P | Foreign Exchange Future | 0.00246 | 0.00224 | 0 |
| 15/08/2011 | ¥ / R On 19-September-11 | 11.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/08/2011 | ¥ / R On 19-September-11 | 11.50 | P | Foreign Exchange Future | 11.40680 | 11.40560 | 0 |
| 15/08/2011 | € / R On 19-March-12 | | | Foreign Exchange Future | 10.56330 | 10.53620 | 8,503 |
| 15/08/2011 | € / R On 19-March-12 | 9.00 | C | Foreign Exchange Future | 1.60500 | 1.58400 | 0 |
| 15/08/2011 | € / R On 19-March-12 | 9.00 | P | Foreign Exchange Future | 0.04200 | 0.04800 | 0 |
| 15/08/2011 | € / R On 19-March-12 | 9.05 | C | Foreign Exchange Future | 1.55900 | 1.53900 | 0 |
| 15/08/2011 | € / R On 19-March-12 | 9.05 | P | Foreign Exchange Future | 0.04600 | 0.05300 | 0 |
| 15/08/2011 | € / R On 19-December-11 | 9.30 | C | Foreign Exchange Future | 1.17200 | 1.15400 | 0 |
| 15/08/2011 | € / R On 19-December-11 | 9.30 | P | Foreign Exchange Future | 0.03200 | 0.04200 | 0 |
| 15/08/2011 | € / R On 19-December-11 | 9.40 | C | Foreign Exchange Future | 1.07900 | 1.06300 | 0 |
| 15/08/2011 | € / R On 19-December-11 | 9.40 | P | Foreign Exchange Future | 0.03900 | 0.05100 | 0 |
| 15/08/2011 | € / R On 19-December-11 | 9.55 | C | Foreign Exchange Future | 0.94900 | 0.94000 | 0 |
| 15/08/2011 | € / R On 19-December-11 | 9.55 | P | Foreign Exchange Future | 0.05900 | 0.07800 | 0 |
| 15/08/2011 | € / R On 19-September-11 | 9.60 | C | Foreign Exchange Future | 0.73400 | 0.71300 | 0 |
| 15/08/2011 | € / R On 19-September-11 | 9.60 | P | Foreign Exchange Future | 0.01800 | 0.02500 | 2,065 |
| 15/08/2011 | € / R On 19-September-11 | 9.65 | C | Foreign Exchange Future | 0.68900 | 0.66900 | 0 |
| 15/08/2011 | € / R On 19-September-11 | 9.65 | P | Foreign Exchange Future | 0.02300 | 0.03100 | 0 |
| 15/08/2011 | € / R On 19-September-11 | 9.70 | C | Foreign Exchange Future | 0.64400 | 0.62600 | 0 |
| 15/08/2011 | € / R On 19-September-11 | 9.70 | P | Foreign Exchange Future | 0.02800 | 0.03800 | 0 |
| 15/08/2011 | € / R On 19-December-11 | 9.75 | C | Foreign Exchange Future | 0.79500 | 0.79000 | 0 |
| 15/08/2011 | € / R On 19-December-11 | 9.75 | P | Foreign Exchange Future | 0.10500 | 0.12800 | 0 |
| 15/08/2011 | € / R On 19-March-12 | 9.80 | C | Foreign Exchange Future | 0.93900 | 0.93200 | 0 |
| 15/08/2011 | € / R On 19-March-12 | 9.80 | P | Foreign Exchange Future | 0.17600 | 0.19600 | 0 |
| 15/08/2011 | € / R On 19-December-11 | 9.85 | C | Foreign Exchange Future | 0.72400 | 0.72200 | 0 |
| 15/08/2011 | € / R On 19-December-11 | 9.85 | P | Foreign Exchange Future | 0.13400 | 0.16000 | 0 |
| 15/08/2011 | € / R On 19-March-12 | 9.90 | C | Foreign Exchange Future | 0.87300 | 0.86800 | 0 |
| 15/08/2011 | € / R On 19-March-12 | 9.90 | P | Foreign Exchange Future | 0.21000 | 0.23200 | 0 |
| 15/08/2011 | € / R On 19-December-11 | 10.00 | C | Foreign Exchange Future | 0.62700 | 0.62700 | 0 |
| 15/08/2011 | € / R On 19-December-11 | 10.00 | P | Foreign Exchange Future | 0.18700 | 0.21500 | 0 |
| 15/08/2011 | € / R On 19-March-12 | 10.05 | C | Foreign Exchange Future | 0.78100 | 0.77800 | 0 |
| 15/08/2011 | € / R On 19-March-12 | 10.05 | P | Foreign Exchange Future | 0.26800 | 0.29200 | 0 |
| 15/08/2011 | € / R On 19-March-12 | 10.10 | C | Foreign Exchange Future | 0.75200 | 0.75000 | 0 |
| 15/08/2011 | € / R On 19-March-12 | 10.10 | P | Foreign Exchange Future | 0.28900 | 0.31400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | € / R On 19-March-12 | 10.15 | C | Foreign Exchange Future | 0.72500 | 0.72300 | 0 |
| 15/08/2011 | € / R On 19-March-12 | 10.15 | P | Foreign Exchange Future | 0.31200 | 0.33700 | 0 |
| 15/08/2011 | € / R On 19-March-12 | 10.25 | C | Foreign Exchange Future | 0.67200 | 0.67100 | 0 |
| 15/08/2011 | € / R On 19-March-12 | 10.25 | P | Foreign Exchange Future | 0.35900 | 0.38500 | 0 |
| 15/08/2011 | € / R On 19-September-11 | 10.40 | C | Foreign Exchange Future | 0.17600 | 0.18500 | 3,590 |
| 15/08/2011 | € / R On 19-September-11 | 10.40 | P | Foreign Exchange Future | 0.26000 | 0.29700 | 0 |
| 15/08/2011 | € / R On 19-September-11 | 10.50 | C | Foreign Exchange Future | 0.14000 | 0.15000 | 0 |
| 15/08/2011 | € / R On 19-September-11 | 10.50 | P | Foreign Exchange Future | 0.32400 | 0.36200 | 0 |
| 15/08/2011 | € / R On 19-September-11 | 10.55 | C | Foreign Exchange Future | 0.12500 | 0.13500 | 0 |
| 15/08/2011 | € / R On 19-September-11 | 10.55 | P | Foreign Exchange Future | 0.35900 | 0.39700 | 0 |
| 15/08/2011 | € / R On 19-March-12 | 10.60 | C | Foreign Exchange Future | 0.51300 | 0.51600 | 0 |
| 15/08/2011 | € / R On 19-March-12 | 10.60 | P | Foreign Exchange Future | 0.55000 | 0.58000 | 0 |
| 15/08/2011 | € / R On 19-September-11 | 10.65 | C | Foreign Exchange Future | 0.09900 | 0.10900 | 0 |
| 15/08/2011 | € / R On 19-September-11 | 10.65 | P | Foreign Exchange Future | 0.43300 | 0.47100 | 0 |
| 15/08/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | | | Can-Do Future | 7.18270 | 7.27580 | 0 |
| 15/08/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.65 | C | Can-Do Future | 0.57400 | 0.65700 | 0 |
| 15/08/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.65 | P | Can-Do Future | 0.04100 | 0.03100 | 0 |
| 15/08/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.70 | C | Can-Do Future | 0.53400 | 0.61600 | 0 |
| 15/08/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.70 | P | Can-Do Future | 0.05100 | 0.04000 | 0 |
| 15/08/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.75 | C | Can-Do Future | 0.49600 | 0.57500 | 0 |
| 15/08/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.75 | P | Can-Do Future | 0.06300 | 0.04900 | 0 |
| 15/08/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 7.00 | C | Can-Do Future | 0.32900 | 0.39900 | 14,286 |
| 15/08/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 7.00 | P | Can-Do Future | 0.14600 | 0.12300 | 0 |
| 15/08/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 7.40 | C | Can-Do Future | 0.16100 | 0.20800 | 6,757 |
| 15/08/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 7.40 | P | Can-Do Future | 0.37800 | 0.33200 | 0 |
| 15/08/2011 | AU\$ / R On 14-December-15 | | | Foreign Exchange Future | 8.46100 | 8.45460 | 0 |
| 15/08/2011 | AU\$ / R On 19-March-12 | 6.20 | C | Foreign Exchange Future | 1.32300 | 1.31900 | 0 |
| 15/08/2011 | AU\$ / R On 19-March-12 | 6.20 | P | Foreign Exchange Future | 0.01900 | 0.02100 | 0 |
| 15/08/2011 | AU\$ / R On 19-December-11 | 6.60 | C | Foreign Exchange Future | 0.89000 | 0.89000 | 0 |
| 15/08/2011 | AU\$ / R On 19-December-11 | 6.60 | P | Foreign Exchange Future | 0.01700 | 0.02400 | 0 |
| 15/08/2011 | AU\$ / R On 19-December-11 | 6.65 | C | Foreign Exchange Future | 0.84400 | 0.84500 | 0 |
| 15/08/2011 | AU\$ / R On 19-December-11 | 6.65 | P | Foreign Exchange Future | 0.02100 | 0.02900 | 0 |
| 15/08/2011 | AU\$ / R On 19-December-11 | 6.70 | C | Foreign Exchange Future | 0.79800 | 0.80000 | 0 |
| 15/08/2011 | AU\$ / R On 19-December-11 | 6.70 | P | Foreign Exchange Future | 0.02500 | 0.03400 | 0 |
| 15/08/2011 | AU\$ / R On 19-September-11 | 6.75 | C | Foreign Exchange Future | 0.70700 | 0.69900 | 0 |
| 15/08/2011 | AU\$ / R On 19-September-11 | 6.75 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 15/08/2011 | AU\$ / R On 19-September-11 | 6.80 | C | Foreign Exchange Future | 0.65900 | 0.65200 | 0 |
| 15/08/2011 | AU\$ / R On 19-September-11 | 6.80 | P | Foreign Exchange Future | 0.00900 | 0.01100 | 0 |
| 15/08/2011 | AU\$ / R On 19-March-12 | 6.95 | C | Foreign Exchange Future | 0.66300 | 0.66000 | 0 |
| 15/08/2011 | AU\$ / R On 19-March-12 | 6.95 | P | Foreign Exchange Future | 0.10900 | 0.11200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | AU\$ / R On 19-March-12 | 7.00 | C | Foreign Exchange Future | 0.62500 | 0.62300 | 0 |
| 15/08/2011 | AU\$ / R On 19-March-12 | 7.00 | P | Foreign Exchange Future | 0.12100 | 0.12500 | 0 |
| 15/08/2011 | AU\$ / R On 19-September-11 | 7.10 | C | Foreign Exchange Future | 0.38400 | 0.38000 | 0 |
| 15/08/2011 | AU\$ / R On 19-September-11 | 7.10 | P | Foreign Exchange Future | 0.03400 | 0.03900 | 0 |
| 15/08/2011 | AU\$ / R On 19-September-11 | 7.15 | C | Foreign Exchange Future | 0.34200 | 0.33900 | 0 |
| 15/08/2011 | AU\$ / R On 19-September-11 | 7.15 | P | Foreign Exchange Future | 0.04200 | 0.04800 | 0 |
| 15/08/2011 | AU\$ / R On 19-March-12 | 7.20 | C | Foreign Exchange Future | 0.48800 | 0.48700 | 0 |
| 15/08/2011 | AU\$ / R On 19-March-12 | 7.20 | P | Foreign Exchange Future | 0.18400 | 0.18900 | 0 |
| 15/08/2011 | AU\$ / R On 14-December-15 | 7.25 | C | Foreign Exchange Future | 1.57800 | 1.57500 | 0 |
| 15/08/2011 | AU\$ / R On 14-December-15 | 7.25 | P | Foreign Exchange Future | 0.36700 | 0.37000 | 0 |
| 15/08/2011 | AU\$ / R On 14-December-15 | 7.30 | C | Foreign Exchange Future | 1.53900 | 1.53600 | 0 |
| 15/08/2011 | AU\$ / R On 14-December-15 | 7.30 | P | Foreign Exchange Future | 0.37800 | 0.38100 | 0 |
| 15/08/2011 | AU\$ / R On 14-December-15 | 7.35 | C | Foreign Exchange Future | 1.50100 | 1.49800 | 0 |
| 15/08/2011 | AU\$ / R On 14-December-15 | 7.35 | P | Foreign Exchange Future | 0.39000 | 0.39300 | 0 |
| 15/08/2011 | AU\$ / R On 19-March-12 | 7.40 | C | Foreign Exchange Future | 0.37000 | 0.36900 | 0 |
| 15/08/2011 | AU\$ / R On 19-March-12 | 7.40 | P | Foreign Exchange Future | 0.26600 | 0.27100 | 0 |
| 15/08/2011 | AU\$ / R On 19-March-12 | 7.45 | C | Foreign Exchange Future | 0.34400 | 0.34300 | 0 |
| 15/08/2011 | AU\$ / R On 19-March-12 | 7.45 | P | Foreign Exchange Future | 0.29000 | 0.29500 | 0 |
| 15/08/2011 | AU\$ / R On 19-December-11 | 7.50 | C | Foreign Exchange Future | 0.23200 | 0.23200 | 0 |
| 15/08/2011 | AU\$ / R On 19-December-11 | 7.50 | P | Foreign Exchange Future | 0.25900 | 0.26600 | 0 |
| 15/08/2011 | AU\$ / R On 19-September-11 | 7.55 | C | Foreign Exchange Future | 0.09500 | 0.09700 | 0 |
| 15/08/2011 | AU\$ / R On 19-September-11 | 7.55 | P | Foreign Exchange Future | 0.19500 | 0.20600 | 0 |
| 15/08/2011 | AU\$ / R On 19-March-12 | 7.75 | C | Foreign Exchange Future | 0.22800 | 0.22800 | 0 |
| 15/08/2011 | AU\$ / R On 19-March-12 | 7.75 | P | Foreign Exchange Future | 0.47400 | 0.48000 | 0 |
| 15/08/2011 | AU\$ / R On 19-September-11 | 7.95 | C | Foreign Exchange Future | 0.02200 | 0.02400 | 0 |
| 15/08/2011 | AU\$ / R On 19-September-11 | 7.95 | P | Foreign Exchange Future | 0.52200 | 0.53300 | 0 |
| 15/08/2011 | AU\$ / R On 19-September-11 | 8.00 | C | Foreign Exchange Future | 0.01800 | 0.02000 | 0 |
| 15/08/2011 | AU\$ / R On 19-September-11 | 8.00 | P | Foreign Exchange Future | 0.56800 | 0.57900 | 0 |
| 15/08/2011 | AU\$ / R On 19-September-11 | 8.05 | C | Foreign Exchange Future | 0.01500 | 0.01600 | 0 |
| 15/08/2011 | AU\$ / R On 19-September-11 | 8.05 | P | Foreign Exchange Future | 0.61500 | 0.62500 | 0 |
| 15/08/2011 | AU\$ / R On 19-September-11 | 8.15 | C | Foreign Exchange Future | 0.01000 | 0.01200 | 0 |
| 15/08/2011 | AU\$ / R On 19-September-11 | 8.15 | P | Foreign Exchange Future | 0.71000 | 0.72100 | 0 |
| 15/08/2011 | CAD/ R On 19-December-11 | | | Foreign Exchange Future | 7.33810 | 7.38340 | 0 |
| 15/08/2011 | CAD/ R On 19-September-11 | 6.60 | C | Foreign Exchange Future | 0.66200 | 0.70600 | 0 |
| 15/08/2011 | CAD/ R On 19-September-11 | 6.60 | P | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 15/08/2011 | CAD/ R On 19-December-11 | 6.80 | C | Foreign Exchange Future | 0.58800 | 0.63000 | 0 |
| 15/08/2011 | CAD/ R On 19-December-11 | 6.80 | P | Foreign Exchange Future | 0.05000 | 0.04700 | 0 |
| 15/08/2011 | CAD/ R On 19-December-11 | 6.85 | C | Foreign Exchange Future | 0.54800 | 0.58800 | 0 |
| 15/08/2011 | CAD/ R On 19-December-11 | 6.85 | P | Foreign Exchange Future | 0.06000 | 0.05500 | 0 |
| 15/08/2011 | CAD/ R On 19-December-11 | 6.90 | C | Foreign Exchange Future | 0.50800 | 0.54800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | CAD/ R On 19-December-11 | 6.90 | P | Foreign Exchange Future | 0.07000 | 0.06500 | 0 |
| 15/08/2011 | CAD/ R On 19-December-11 | 7.20 | C | Foreign Exchange Future | 0.30200 | 0.33800 | 0 |
| 15/08/2011 | CAD/ R On 19-December-11 | 7.20 | P | Foreign Exchange Future | 0.16400 | 0.15500 | 0 |
| 15/08/2011 | CAD/ R On 19-December-11 | 7.25 | C | Foreign Exchange Future | 0.27300 | 0.30900 | 0 |
| 15/08/2011 | CAD/ R On 19-December-11 | 7.25 | P | Foreign Exchange Future | 0.18500 | 0.17600 | 0 |
| 15/08/2011 | CAD/ R On 19-December-11 | 7.30 | C | Foreign Exchange Future | 0.24600 | 0.28100 | 0 |
| 15/08/2011 | CAD/ R On 19-December-11 | 7.30 | P | Foreign Exchange Future | 0.20800 | 0.19800 | 0 |
| 15/08/2011 | CAD/ R On 19-December-11 | 7.40 | C | Foreign Exchange Future | 0.20000 | 0.23000 | 0 |
| 15/08/2011 | CAD/ R On 19-December-11 | 7.40 | P | Foreign Exchange Future | 0.26200 | 0.24700 | 0 |
| 15/08/2011 | CAD/ R On 19-December-11 | 7.45 | C | Foreign Exchange Future | 0.18100 | 0.21000 | 0 |
| 15/08/2011 | CAD/ R On 19-December-11 | 7.45 | P | Foreign Exchange Future | 0.29300 | 0.27700 | 0 |
| 15/08/2011 | CAD/ R On 19-September-11 | 7.55 | C | Foreign Exchange Future | 0.03500 | 0.05100 | 0 |
| 15/08/2011 | CAD/ R On 19-September-11 | 7.55 | P | Foreign Exchange Future | 0.32800 | 0.29900 | 0 |
| 15/08/2011 | CAD/ R On 19-December-11 | 7.60 | C | Foreign Exchange Future | 0.13300 | 0.15700 | 0 |
| 15/08/2011 | CAD/ R On 19-December-11 | 7.60 | P | Foreign Exchange Future | 0.39500 | 0.37400 | 0 |
| 15/08/2011 | CAD/ R On 19-December-11 | 7.65 | C | Foreign Exchange Future | 0.12000 | 0.14200 | 0 |
| 15/08/2011 | CAD/ R On 19-December-11 | 7.65 | P | Foreign Exchange Future | 0.43200 | 0.40900 | 0 |
| 15/08/2011 | CAD/ R On 19-September-11 | 7.75 | C | Foreign Exchange Future | 0.01500 | 0.02400 | 0 |
| 15/08/2011 | CAD/ R On 19-September-11 | 7.75 | P | Foreign Exchange Future | 0.50800 | 0.47200 | 0 |
| 15/08/2011 | CAD/ R On 19-September-11 | 7.80 | C | Foreign Exchange Future | 0.01300 | 0.02000 | 0 |
| 15/08/2011 | CAD/ R On 19-September-11 | 7.80 | P | Foreign Exchange Future | 0.55600 | 0.51800 | 0 |
| 15/08/2011 | CAD/ R On 19-September-11 | 7.85 | C | Foreign Exchange Future | 0.01000 | 0.01600 | 0 |
| 15/08/2011 | CAD/ R On 19-September-11 | 7.85 | P | Foreign Exchange Future | 0.60300 | 0.56400 | 0 |
| 15/08/2011 | CAD/ R On 19-September-11 | 7.95 | C | Foreign Exchange Future | 0.00700 | 0.01100 | 0 |
| 15/08/2011 | CAD/ R On 19-September-11 | 7.95 | P | Foreign Exchange Future | 0.70000 | 0.65900 | 0 |
| 15/08/2011 | CF CANDO CAAD On 19-September-11 | | | Can-Do Future | 0.01240 | 0.00930 | 22,388 |
| 15/08/2011 | CF CANDO CAAE On 19-September-11 | | | Can-Do Future | 0.22710 | 0.24820 | 21,898 |
| 15/08/2011 | CHF / R On 19-December-11 | | | Foreign Exchange Future | 9.29580 | 9.51610 | 100 |
| 15/08/2011 | CHF / R On 19-September-11 | 7.60 | C | Foreign Exchange Future | 1.55700 | 1.77400 | 0 |
| 15/08/2011 | CHF / R On 19-September-11 | 7.60 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 7.65 | C | Foreign Exchange Future | 1.66700 | 1.88400 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 7.65 | P | Foreign Exchange Future | 0.02100 | 0.01800 | 0 |
| 15/08/2011 | CHF / R On 19-September-11 | 7.70 | C | Foreign Exchange Future | 1.45700 | 1.67400 | 0 |
| 15/08/2011 | CHF / R On 19-September-11 | 7.70 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 7.75 | C | Foreign Exchange Future | 1.57100 | 1.78800 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 7.75 | P | Foreign Exchange Future | 0.02500 | 0.02200 | 0 |
| 15/08/2011 | CHF / R On 19-September-11 | 7.80 | C | Foreign Exchange Future | 1.35800 | 1.57500 | 0 |
| 15/08/2011 | CHF / R On 19-September-11 | 7.80 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 15/08/2011 | CHF / R On 19-September-11 | 7.85 | C | Foreign Exchange Future | 1.30800 | 1.52500 | 0 |
| 15/08/2011 | CHF / R On 19-September-11 | 7.85 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | CHF / R On 19-December-11 | 7.90 | C | Foreign Exchange Future | 1.43000 | 1.64600 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 7.90 | P | Foreign Exchange Future | 0.03400 | 0.03000 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.00 | C | Foreign Exchange Future | 1.33700 | 1.55300 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.00 | P | Foreign Exchange Future | 0.04100 | 0.03700 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.15 | C | Foreign Exchange Future | 1.20000 | 1.41500 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.15 | P | Foreign Exchange Future | 0.05400 | 0.04900 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.25 | C | Foreign Exchange Future | 1.11100 | 1.32400 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.25 | P | Foreign Exchange Future | 0.06500 | 0.05800 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.30 | C | Foreign Exchange Future | 1.06700 | 1.28000 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.30 | P | Foreign Exchange Future | 0.07100 | 0.06400 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.35 | C | Foreign Exchange Future | 1.02700 | 1.23600 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.35 | P | Foreign Exchange Future | 0.08100 | 0.07000 | 0 |
| 15/08/2011 | CHF / R On 19-September-11 | 8.40 | C | Foreign Exchange Future | 0.77900 | 0.98500 | 0 |
| 15/08/2011 | CHF / R On 19-September-11 | 8.40 | P | Foreign Exchange Future | 0.02400 | 0.01300 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.45 | C | Foreign Exchange Future | 0.95100 | 1.14900 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.45 | P | Foreign Exchange Future | 0.10500 | 0.08300 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.50 | C | Foreign Exchange Future | 0.91400 | 1.10700 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.50 | P | Foreign Exchange Future | 0.11800 | 0.09100 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.55 | C | Foreign Exchange Future | 0.87800 | 1.06800 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.55 | P | Foreign Exchange Future | 0.13200 | 0.10200 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.60 | C | Foreign Exchange Future | 0.84300 | 1.03000 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.60 | P | Foreign Exchange Future | 0.14700 | 0.11400 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.70 | C | Foreign Exchange Future | 0.77600 | 0.95600 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.70 | P | Foreign Exchange Future | 0.18000 | 0.14000 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.80 | C | Foreign Exchange Future | 0.71400 | 0.88600 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.80 | P | Foreign Exchange Future | 0.21800 | 0.17000 | 0 |
| 15/08/2011 | CHF / R On 19-September-11 | 8.85 | C | Foreign Exchange Future | 0.42300 | 0.60200 | 0 |
| 15/08/2011 | CHF / R On 19-September-11 | 8.85 | P | Foreign Exchange Future | 0.11800 | 0.08000 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.90 | C | Foreign Exchange Future | 0.65600 | 0.82000 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.90 | P | Foreign Exchange Future | 0.26000 | 0.20400 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.95 | C | Foreign Exchange Future | 0.62800 | 0.78800 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 8.95 | P | Foreign Exchange Future | 0.28200 | 0.22200 | 0 |
| 15/08/2011 | CHF / R On 19-September-11 | 9.00 | C | Foreign Exchange Future | 0.33000 | 0.49500 | 0 |
| 15/08/2011 | CHF / R On 19-September-11 | 9.00 | P | Foreign Exchange Future | 0.17500 | 0.12300 | 0 |
| 15/08/2011 | CHF / R On 19-September-11 | 9.05 | C | Foreign Exchange Future | 0.30300 | 0.46300 | 0 |
| 15/08/2011 | CHF / R On 19-September-11 | 9.05 | P | Foreign Exchange Future | 0.19800 | 0.14100 | 0 |
| 15/08/2011 | CHF / R On 19-September-11 | 9.10 | C | Foreign Exchange Future | 0.27700 | 0.43100 | 0 |
| 15/08/2011 | CHF / R On 19-September-11 | 9.10 | P | Foreign Exchange Future | 0.22200 | 0.15900 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 9.15 | C | Foreign Exchange Future | 0.52800 | 0.67200 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 9.15 | P | Foreign Exchange Future | 0.38200 | 0.30600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 15/08/2011 | CHF / R On 19-December-11 | 9.20 | C | Foreign Exchange Future | 0.50500 | 0.64500 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 9.20 | P | Foreign Exchange Future | 0.40900 | 0.32900 | 0 |
| 15/08/2011 | CHF / R On 19-September-11 | 9.25 | C | Foreign Exchange Future | 0.21100 | 0.34700 | 0 |
| 15/08/2011 | CHF / R On 19-September-11 | 9.25 | P | Foreign Exchange Future | 0.30600 | 0.22500 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 9.40 | C | Foreign Exchange Future | 0.42400 | 0.54600 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 9.40 | P | Foreign Exchange Future | 0.52800 | 0.43000 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 9.45 | C | Foreign Exchange Future | 0.40600 | 0.52400 | 0 |
| 15/08/2011 | CHF / R On 19-December-11 | 9.45 | P | Foreign Exchange Future | 0.56000 | 0.45800 | 0 |
| 15/08/2011 | RAIN On 19-September-11 | | | Foreign Exchange Future | 14,723.45000 | 14,809.42000 | 0 |
| 15/08/2011 | YUAN/R On 19-December-11 | | | Foreign Exchange Future | 1.13430 | 1.15020 | 0 |
| 15/08/2011 | YUAN/R On 19-December-11 | 1.05 | C | Foreign Exchange Future | 0.09720 | 0.11070 | 0 |
| 15/08/2011 | YUAN/R On 19-December-11 | 1.05 | P | Foreign Exchange Future | 0.01290 | 0.01050 | 0 |
| 15/08/2011 | YUAN/R On 19-December-11 | 1.10 | C | Foreign Exchange Future | 0.06480 | 0.07630 | 0 |
| 15/08/2011 | YUAN/R On 19-December-11 | 1.10 | P | Foreign Exchange Future | 0.03050 | 0.02610 | 0 |
| 15/08/2011 | YUAN/R On 19-December-11 | 1.15 | C | Foreign Exchange Future | 0.04250 | 0.05180 | 0 |
| 15/08/2011 | YUAN/R On 19-December-11 | 1.15 | P | Foreign Exchange Future | 0.05820 | 0.05160 | 0 |
| 16/08/2011 | \$ / R On 14-December-15 | | | Foreign Exchange Future | 9.45720 | 9.43650 | 0 |
| 16/08/2011 | \$ / R On 19-September-11 | 5.70 | C | Foreign Exchange Future | 1.46600 | 1.44600 | 0 |
| 16/08/2011 | \$ / R On 19-September-11 | 5.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/08/2011 | \$ / R On 19-September-11 | 5.75 | C | Foreign Exchange Future | 1.41600 | 1.39600 | 0 |
| 16/08/2011 | \$ / R On 19-September-11 | 5.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/08/2011 | \$ / R On 19-September-11 | 5.80 | C | Foreign Exchange Future | 1.36600 | 1.34600 | 0 |
| 16/08/2011 | \$ / R On 19-September-11 | 5.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/08/2011 | \$ / R On 19-December-11 | 5.85 | C | Foreign Exchange Future | 1.41500 | 1.39600 | 0 |
| 16/08/2011 | \$ / R On 19-December-11 | 5.85 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 16/08/2011 | \$ / R On 19-December-11 | 5.95 | C | Foreign Exchange Future | 1.31700 | 1.29700 | 0 |
| 16/08/2011 | \$ / R On 19-December-11 | 5.95 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 16/08/2011 | \$ / R On 19-December-11 | 6.00 | C | Foreign Exchange Future | 1.26800 | 1.24900 | 0 |
| 16/08/2011 | \$ / R On 19-December-11 | 6.00 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 16/08/2011 | \$ / R On 19-December-11 | 6.15 | C | Foreign Exchange Future | 1.12200 | 1.10300 | 0 |
| 16/08/2011 | \$ / R On 19-December-11 | 6.15 | P | Foreign Exchange Future | 0.01200 | 0.01300 | 5,000 |
| 16/08/2011 | \$ / R On 19-December-11 | 6.25 | C | Foreign Exchange Future | 1.02600 | 1.00700 | 0 |
| 16/08/2011 | \$ / R On 19-December-11 | 6.25 | P | Foreign Exchange Future | 0.01600 | 0.01700 | 0 |
| 16/08/2011 | \$ / R On 19-December-11 | 6.30 | C | Foreign Exchange Future | 0.97900 | 0.96100 | 0 |
| 16/08/2011 | \$ / R On 19-December-11 | 6.30 | P | Foreign Exchange Future | 0.01900 | 0.02100 | 0 |
| 16/08/2011 | \$ / R On 19-December-11 | 6.35 | C | Foreign Exchange Future | 0.93400 | 0.91600 | 0 |
| 16/08/2011 | \$ / R On 19-December-11 | 6.35 | P | Foreign Exchange Future | 0.02400 | 0.02600 | 0 |
| 16/08/2011 | \$ / R On 19-December-11 | 6.40 | C | Foreign Exchange Future | 0.89000 | 0.87200 | 0 |
| 16/08/2011 | \$ / R On 19-December-11 | 6.40 | P | Foreign Exchange Future | 0.03000 | 0.03200 | 0 |
| 16/08/2011 | \$ / R On 19-December-11 | 6.45 | C | Foreign Exchange Future | 0.84600 | 0.82900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/08/2011 | \$ / R On 19-December-11 | 6.45 | P | Foreign Exchange Future | 0.03600 | 0.03900 | 0 |
| 16/08/2011 | \$ / R On 19-December-11 | 6.55 | C | Foreign Exchange Future | 0.76200 | 0.74600 | 0 |
| 16/08/2011 | \$ / R On 19-December-11 | 6.55 | P | Foreign Exchange Future | 0.05200 | 0.05600 | 560 |
| 16/08/2011 | \$ / R On 19-March-12 | 6.60 | C | Foreign Exchange Future | 0.85300 | 0.83800 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 6.60 | P | Foreign Exchange Future | 0.09900 | 0.10400 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 6.65 | C | Foreign Exchange Future | 0.81500 | 0.80100 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 6.65 | P | Foreign Exchange Future | 0.11100 | 0.11700 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 6.70 | C | Foreign Exchange Future | 0.78000 | 0.76600 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 6.70 | P | Foreign Exchange Future | 0.12600 | 0.13200 | 10,000 |
| 16/08/2011 | \$ / R On 19-March-12 | 6.75 | C | Foreign Exchange Future | 0.74500 | 0.73200 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 6.75 | P | Foreign Exchange Future | 0.14100 | 0.14800 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 6.80 | C | Foreign Exchange Future | 0.71100 | 0.69900 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 6.80 | P | Foreign Exchange Future | 0.15700 | 0.16500 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 6.85 | C | Foreign Exchange Future | 0.67800 | 0.66700 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 6.85 | P | Foreign Exchange Future | 0.17400 | 0.18300 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 6.90 | C | Foreign Exchange Future | 0.64700 | 0.63600 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 6.90 | P | Foreign Exchange Future | 0.19300 | 0.20200 | 0 |
| 16/08/2011 | \$ / R On 19-September-11 | 6.95 | C | Foreign Exchange Future | 0.29300 | 0.28300 | 0 |
| 16/08/2011 | \$ / R On 19-September-11 | 6.95 | P | Foreign Exchange Future | 0.07700 | 0.08700 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 6.99 | C | Foreign Exchange Future | 0.59500 | 0.58500 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 6.99 | P | Foreign Exchange Future | 0.22700 | 0.23700 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 7.00 | C | Foreign Exchange Future | 0.58700 | 0.57700 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 7.00 | P | Foreign Exchange Future | 0.23300 | 0.24300 | 1,000 |
| 16/08/2011 | \$ / R On 19-March-12 | 7.04 | C | Foreign Exchange Future | 0.56700 | 0.55800 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 7.04 | P | Foreign Exchange Future | 0.24900 | 0.26000 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 7.05 | C | Foreign Exchange Future | 0.55900 | 0.55000 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 7.05 | P | Foreign Exchange Future | 0.25500 | 0.26600 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 7.09 | C | Foreign Exchange Future | 0.53900 | 0.53100 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 7.09 | P | Foreign Exchange Future | 0.27100 | 0.28300 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 7.10 | C | Foreign Exchange Future | 0.53200 | 0.52400 | 10,000 |
| 16/08/2011 | \$ / R On 19-March-12 | 7.10 | P | Foreign Exchange Future | 0.27800 | 0.29000 | 0 |
| 16/08/2011 | \$ / R On 17-September-12 | 7.15 | C | Foreign Exchange Future | 0.75400 | 0.74200 | 16,000 |
| 16/08/2011 | \$ / R On 17-September-12 | 7.15 | P | Foreign Exchange Future | 0.35800 | 0.36600 | 0 |
| 16/08/2011 | \$ / R On 17-September-12 | 7.20 | C | Foreign Exchange Future | 0.72900 | 0.71700 | 0 |
| 16/08/2011 | \$ / R On 17-September-12 | 7.20 | P | Foreign Exchange Future | 0.38300 | 0.39100 | 0 |
| 16/08/2011 | \$ / R On 17-September-12 | 7.25 | C | Foreign Exchange Future | 0.70500 | 0.69300 | 0 |
| 16/08/2011 | \$ / R On 17-September-12 | 7.25 | P | Foreign Exchange Future | 0.40900 | 0.41700 | 0 |
| 16/08/2011 | \$ / R On 17-September-12 | 7.30 | C | Foreign Exchange Future | 0.68100 | 0.66900 | 42,000 |
| 16/08/2011 | \$ / R On 17-September-12 | 7.30 | P | Foreign Exchange Future | 0.43500 | 0.44300 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 7.35 | C | Foreign Exchange Future | 0.41300 | 0.40700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/08/2011 | \$ / R On 19-March-12 | 7.35 | P | Foreign Exchange Future | 0.40900 | 0.42300 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 7.40 | C | Foreign Exchange Future | 0.39400 | 0.38900 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 7.40 | P | Foreign Exchange Future | 0.44000 | 0.45500 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 7.45 | C | Foreign Exchange Future | 0.37600 | 0.37100 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 7.45 | P | Foreign Exchange Future | 0.47200 | 0.48700 | 0 |
| 16/08/2011 | \$ / R On 19-December-11 | 7.50 | C | Foreign Exchange Future | 0.23200 | 0.22800 | 1,500 |
| 16/08/2011 | \$ / R On 19-December-11 | 7.50 | P | Foreign Exchange Future | 0.47200 | 0.48800 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 7.55 | C | Foreign Exchange Future | 0.34200 | 0.33800 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 7.55 | P | Foreign Exchange Future | 0.53800 | 0.55400 | 0 |
| 16/08/2011 | \$ / R On 19-December-11 | 7.60 | C | Foreign Exchange Future | 0.20500 | 0.20200 | 0 |
| 16/08/2011 | \$ / R On 19-December-11 | 7.60 | P | Foreign Exchange Future | 0.54500 | 0.56200 | 0 |
| 16/08/2011 | \$ / R On 14-December-12 | 7.65 | C | Foreign Exchange Future | 0.65200 | 0.64200 | 0 |
| 16/08/2011 | \$ / R On 14-December-12 | 7.65 | P | Foreign Exchange Future | 0.65800 | 0.66800 | 0 |
| 16/08/2011 | \$ / R On 14-December-12 | 7.70 | C | Foreign Exchange Future | 0.63400 | 0.62400 | 0 |
| 16/08/2011 | \$ / R On 14-December-12 | 7.70 | P | Foreign Exchange Future | 0.69000 | 0.70000 | 0 |
| 16/08/2011 | \$ / R On 14-December-12 | 7.75 | C | Foreign Exchange Future | 0.61600 | 0.60700 | 0 |
| 16/08/2011 | \$ / R On 14-December-12 | 7.75 | P | Foreign Exchange Future | 0.72200 | 0.73300 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 7.80 | C | Foreign Exchange Future | 0.27300 | 0.27000 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 7.80 | P | Foreign Exchange Future | 0.71900 | 0.73600 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 7.85 | C | Foreign Exchange Future | 0.26100 | 0.25800 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 7.85 | P | Foreign Exchange Future | 0.75700 | 0.77400 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 7.90 | C | Foreign Exchange Future | 0.25000 | 0.24700 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 7.90 | P | Foreign Exchange Future | 0.79600 | 0.81300 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 7.95 | C | Foreign Exchange Future | 0.23900 | 0.23700 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 7.95 | P | Foreign Exchange Future | 0.83500 | 0.85300 | 0 |
| 16/08/2011 | \$ / R On 12-December-14 | 8.00 | C | Foreign Exchange Future | 1.46800 | 1.45700 | 200 |
| 16/08/2011 | \$ / R On 12-December-14 | 8.00 | P | Foreign Exchange Future | 0.87700 | 0.88600 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 8.05 | C | Foreign Exchange Future | 0.22000 | 0.21700 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 8.05 | P | Foreign Exchange Future | 0.91600 | 0.93300 | 0 |
| 16/08/2011 | \$ / R On 19-September-11 | 8.10 | C | Foreign Exchange Future | 0.01300 | 0.01300 | 0 |
| 16/08/2011 | \$ / R On 19-September-11 | 8.10 | P | Foreign Exchange Future | 0.94700 | 0.96700 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 8.15 | C | Foreign Exchange Future | 0.20200 | 0.20000 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 8.15 | P | Foreign Exchange Future | 0.99800 | 1.01600 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 8.20 | C | Foreign Exchange Future | 0.19400 | 0.19200 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 8.20 | P | Foreign Exchange Future | 1.04000 | 1.05800 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 8.30 | C | Foreign Exchange Future | 0.17900 | 0.17700 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 8.30 | P | Foreign Exchange Future | 1.12500 | 1.14300 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 8.35 | C | Foreign Exchange Future | 0.17200 | 0.17100 | 0 |
| 16/08/2011 | \$ / R On 19-March-12 | 8.35 | P | Foreign Exchange Future | 1.16800 | 1.18700 | 0 |
| 16/08/2011 | \$ / R On 12-December-14 | 8.45 | C | Foreign Exchange Future | 1.30100 | 1.29300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/08/2011 | \$ / R On 12-December-14 | 8.45 | P | Foreign Exchange Future | 1.16000 | 1.17200 | 0 |
| 16/08/2011 | \$ / R On 12-December-14 | 8.50 | C | Foreign Exchange Future | 1.28400 | 1.27600 | 0 |
| 16/08/2011 | \$ / R On 12-December-14 | 8.50 | P | Foreign Exchange Future | 1.19300 | 1.20500 | 0 |
| 16/08/2011 | \$ / R On 12-December-14 | 8.55 | C | Foreign Exchange Future | 1.26800 | 1.26000 | 0 |
| 16/08/2011 | \$ / R On 12-December-14 | 8.55 | P | Foreign Exchange Future | 1.22700 | 1.23900 | 0 |
| 16/08/2011 | \$ / R On 14-December-15 | 9.15 | C | Foreign Exchange Future | 1.76600 | 1.75600 | 0 |
| 16/08/2011 | \$ / R On 14-December-15 | 9.15 | P | Foreign Exchange Future | 1.45900 | 1.47000 | 0 |
| 16/08/2011 | \$ / R On 14-December-15 | 9.20 | C | Foreign Exchange Future | 1.74800 | 1.73700 | 0 |
| 16/08/2011 | \$ / R On 14-December-15 | 9.20 | P | Foreign Exchange Future | 1.49100 | 1.50100 | 0 |
| 16/08/2011 | \$ / R On 14-December-15 | 9.25 | C | Foreign Exchange Future | 1.72900 | 1.71900 | 0 |
| 16/08/2011 | \$ / R On 14-December-15 | 9.25 | P | Foreign Exchange Future | 1.52200 | 1.53300 | 0 |
| 16/08/2011 | \$ / R On 19-September-11 | 9.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/08/2011 | \$ / R On 19-September-11 | 9.80 | P | Foreign Exchange Future | 2.63400 | 2.65400 | 0 |
| 16/08/2011 | \$ / R MAXI On 19-December-11 | | | Foreign Exchange Future | 7.26030 | 7.24040 | 31 |
| 16/08/2011 | \$ / R MAXI On 19-December-11 | 6.95 | C | Foreign Exchange Future | 0.47558 | 0.46501 | 0 |
| 16/08/2011 | \$ / R MAXI On 19-December-11 | 6.95 | P | Foreign Exchange Future | 0.16528 | 0.17461 | 0 |
| 16/08/2011 | \$ / R MAXI On 19-December-11 | 7.00 | C | Foreign Exchange Future | 0.44590 | 0.43612 | 0 |
| 16/08/2011 | \$ / R MAXI On 19-December-11 | 7.00 | P | Foreign Exchange Future | 0.18560 | 0.19572 | 0 |
| 16/08/2011 | \$ / R MAXI On 19-December-11 | 7.05 | C | Foreign Exchange Future | 0.41762 | 0.40865 | 0 |
| 16/08/2011 | \$ / R MAXI On 19-December-11 | 7.05 | P | Foreign Exchange Future | 0.20732 | 0.21825 | 0 |
| 16/08/2011 | \$ / R MAXI On 19-September-11 | 7.10 | C | Foreign Exchange Future | 0.19864 | 0.19237 | 0 |
| 16/08/2011 | \$ / R MAXI On 19-September-11 | 7.10 | P | Foreign Exchange Future | 0.13284 | 0.14607 | 0 |
| 16/08/2011 | \$ / R MAXI On 19-September-11 | 7.15 | C | Foreign Exchange Future | 0.17188 | 0.16696 | 0 |
| 16/08/2011 | \$ / R MAXI On 19-September-11 | 7.15 | P | Foreign Exchange Future | 0.15608 | 0.17066 | 0 |
| 16/08/2011 | \$ / R MAXI On 19-September-11 | 7.20 | C | Foreign Exchange Future | 0.15072 | 0.14667 | 50 |
| 16/08/2011 | \$ / R MAXI On 19-September-11 | 7.20 | P | Foreign Exchange Future | 0.18492 | 0.20037 | 0 |
| 16/08/2011 | £ / R On 18-June-12 | | | Foreign Exchange Future | 12.18970 | 12.14490 | 0 |
| 16/08/2011 | £ / R On 19-December-11 | 10.50 | C | Foreign Exchange Future | 1.44100 | 1.39200 | 0 |
| 16/08/2011 | £ / R On 19-December-11 | 10.50 | P | Foreign Exchange Future | 0.03400 | 0.03200 | 0 |
| 16/08/2011 | £ / R On 19-September-11 | 10.65 | C | Foreign Exchange Future | 1.12000 | 1.07300 | 0 |
| 16/08/2011 | £ / R On 19-September-11 | 10.65 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 16/08/2011 | £ / R On 19-December-11 | 10.70 | C | Foreign Exchange Future | 1.25200 | 1.20400 | 0 |
| 16/08/2011 | £ / R On 19-December-11 | 10.70 | P | Foreign Exchange Future | 0.04500 | 0.04400 | 0 |
| 16/08/2011 | £ / R On 19-September-11 | 10.75 | C | Foreign Exchange Future | 1.02200 | 0.97600 | 0 |
| 16/08/2011 | £ / R On 19-September-11 | 10.75 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 16/08/2011 | £ / R On 19-September-11 | 10.85 | C | Foreign Exchange Future | 0.92600 | 0.88000 | 0 |
| 16/08/2011 | £ / R On 19-September-11 | 10.85 | P | Foreign Exchange Future | 0.01200 | 0.01300 | 630 |
| 16/08/2011 | £ / R On 19-March-12 | 10.90 | C | Foreign Exchange Future | 1.26300 | 1.22300 | 0 |
| 16/08/2011 | £ / R On 19-March-12 | 10.90 | P | Foreign Exchange Future | 0.11500 | 0.12000 | 0 |
| 16/08/2011 | £ / R On 19-September-11 | 10.95 | C | Foreign Exchange Future | 0.83100 | 0.78700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/08/2011 | £ / R On 19-September-11 | 10.95 | P | Foreign Exchange Future | 0.01700 | 0.02000 | 1,200 |
| 16/08/2011 | £ / R On 19-March-12 | 11.00 | C | Foreign Exchange Future | 1.17900 | 1.14000 | 0 |
| 16/08/2011 | £ / R On 19-March-12 | 11.00 | P | Foreign Exchange Future | 0.13100 | 0.13700 | 0 |
| 16/08/2011 | £ / R On 19-March-12 | 11.10 | C | Foreign Exchange Future | 1.10400 | 1.06600 | 0 |
| 16/08/2011 | £ / R On 19-March-12 | 11.10 | P | Foreign Exchange Future | 0.15600 | 0.16300 | 0 |
| 16/08/2011 | £ / R On 19-September-11 | 11.15 | C | Foreign Exchange Future | 0.64800 | 0.60700 | 0 |
| 16/08/2011 | £ / R On 19-September-11 | 11.15 | P | Foreign Exchange Future | 0.03400 | 0.04000 | 0 |
| 16/08/2011 | £ / R On 19-September-11 | 11.20 | C | Foreign Exchange Future | 0.60400 | 0.56400 | 1,200 |
| 16/08/2011 | £ / R On 19-September-11 | 11.20 | P | Foreign Exchange Future | 0.04000 | 0.04700 | 0 |
| 16/08/2011 | £ / R On 19-September-11 | 11.25 | C | Foreign Exchange Future | 0.56100 | 0.52200 | 0 |
| 16/08/2011 | £ / R On 19-September-11 | 11.25 | P | Foreign Exchange Future | 0.04700 | 0.05500 | 0 |
| 16/08/2011 | £ / R On 19-December-11 | 11.30 | C | Foreign Exchange Future | 0.75500 | 0.71400 | 0 |
| 16/08/2011 | £ / R On 19-December-11 | 11.30 | P | Foreign Exchange Future | 0.14800 | 0.15400 | 0 |
| 16/08/2011 | £ / R On 19-March-12 | 11.35 | C | Foreign Exchange Future | 0.92700 | 0.89300 | 0 |
| 16/08/2011 | £ / R On 19-March-12 | 11.35 | P | Foreign Exchange Future | 0.22900 | 0.24000 | 0 |
| 16/08/2011 | £ / R On 19-March-12 | 11.40 | C | Foreign Exchange Future | 0.89400 | 0.86100 | 0 |
| 16/08/2011 | £ / R On 19-March-12 | 11.40 | P | Foreign Exchange Future | 0.24600 | 0.25800 | 0 |
| 16/08/2011 | £ / R On 19-March-12 | 11.45 | C | Foreign Exchange Future | 0.86200 | 0.82900 | 0 |
| 16/08/2011 | £ / R On 19-March-12 | 11.45 | P | Foreign Exchange Future | 0.26400 | 0.27600 | 0 |
| 16/08/2011 | £ / R On 19-March-12 | 11.50 | C | Foreign Exchange Future | 0.83100 | 0.79900 | 0 |
| 16/08/2011 | £ / R On 19-March-12 | 11.50 | P | Foreign Exchange Future | 0.28300 | 0.29600 | 0 |
| 16/08/2011 | £ / R On 19-March-12 | 11.55 | C | Foreign Exchange Future | 0.80000 | 0.76900 | 0 |
| 16/08/2011 | £ / R On 19-March-12 | 11.55 | P | Foreign Exchange Future | 0.30200 | 0.31600 | 0 |
| 16/08/2011 | £ / R On 19-December-11 | 11.60 | C | Foreign Exchange Future | 0.56100 | 0.52400 | 0 |
| 16/08/2011 | £ / R On 19-December-11 | 11.60 | P | Foreign Exchange Future | 0.25400 | 0.26400 | 0 |
| 16/08/2011 | £ / R On 19-December-11 | 11.65 | C | Foreign Exchange Future | 0.53200 | 0.49600 | 0 |
| 16/08/2011 | £ / R On 19-December-11 | 11.65 | P | Foreign Exchange Future | 0.27500 | 0.28600 | 0 |
| 16/08/2011 | £ / R On 19-March-12 | 11.70 | C | Foreign Exchange Future | 0.71300 | 0.68500 | 0 |
| 16/08/2011 | £ / R On 19-March-12 | 11.70 | P | Foreign Exchange Future | 0.36500 | 0.38200 | 0 |
| 16/08/2011 | £ / R On 19-December-11 | 11.75 | C | Foreign Exchange Future | 0.47700 | 0.44300 | 0 |
| 16/08/2011 | £ / R On 19-December-11 | 11.75 | P | Foreign Exchange Future | 0.32000 | 0.33300 | 0 |
| 16/08/2011 | £ / R On 18-June-12 | 11.80 | C | Foreign Exchange Future | 0.84600 | 0.82900 | 0 |
| 16/08/2011 | £ / R On 18-June-12 | 11.80 | P | Foreign Exchange Future | 0.45600 | 0.48400 | 0 |
| 16/08/2011 | £ / R On 18-June-12 | 11.85 | C | Foreign Exchange Future | 0.82000 | 0.80300 | 0 |
| 16/08/2011 | £ / R On 18-June-12 | 11.85 | P | Foreign Exchange Future | 0.48000 | 0.50800 | 0 |
| 16/08/2011 | £ / R On 18-June-12 | 11.90 | C | Foreign Exchange Future | 0.79400 | 0.77800 | 0 |
| 16/08/2011 | £ / R On 18-June-12 | 11.90 | P | Foreign Exchange Future | 0.50400 | 0.53300 | 0 |
| 16/08/2011 | £ / R On 19-September-11 | 12.10 | C | Foreign Exchange Future | 0.09300 | 0.08500 | 0 |
| 16/08/2011 | £ / R On 19-September-11 | 12.10 | P | Foreign Exchange Future | 0.42900 | 0.46800 | 200 |
| 16/08/2011 | £ / R On 19-December-11 | 12.20 | C | Foreign Exchange Future | 0.29400 | 0.27100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/08/2011 | £ / R On 19-December-11 | 12.20 | P | Foreign Exchange Future | 0.58700 | 0.61100 | 250 |
| 16/08/2011 | £ / R On 19-March-12 | 12.30 | C | Foreign Exchange Future | 0.44800 | 0.43000 | 0 |
| 16/08/2011 | £ / R On 19-March-12 | 12.30 | P | Foreign Exchange Future | 0.70000 | 0.72700 | 0 |
| 16/08/2011 | ¥ / R On 19-December-11 | | | Foreign Exchange Future | 0.09470 | 0.09450 | 245 |
| 16/08/2011 | ¥ / R On 19-December-11 | 0.07 | C | Foreign Exchange Future | 0.02473 | 0.02454 | 0 |
| 16/08/2011 | ¥ / R On 19-December-11 | 0.07 | P | Foreign Exchange Future | 0.00003 | 0.00004 | 0 |
| 16/08/2011 | ¥ / R On 19-December-11 | 0.08 | C | Foreign Exchange Future | 0.01490 | 0.01472 | 0 |
| 16/08/2011 | ¥ / R On 19-December-11 | 0.08 | P | Foreign Exchange Future | 0.00020 | 0.00022 | 0 |
| 16/08/2011 | ¥ / R On 19-December-11 | 0.09 | C | Foreign Exchange Future | 0.00702 | 0.00696 | 0 |
| 16/08/2011 | ¥ / R On 19-December-11 | 0.09 | P | Foreign Exchange Future | 0.00232 | 0.00246 | 0 |
| 16/08/2011 | ¥ / R On 19-September-11 | 11.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/08/2011 | ¥ / R On 19-September-11 | 11.50 | P | Foreign Exchange Future | 11.40660 | 11.40680 | 0 |
| 16/08/2011 | € / R On 19-March-12 | | | Foreign Exchange Future | 10.56030 | 10.56330 | 8,000 |
| 16/08/2011 | € / R On 19-March-12 | 9.00 | C | Foreign Exchange Future | 1.60200 | 1.60500 | 0 |
| 16/08/2011 | € / R On 19-March-12 | 9.00 | P | Foreign Exchange Future | 0.04200 | 0.04200 | 0 |
| 16/08/2011 | € / R On 19-March-12 | 9.05 | C | Foreign Exchange Future | 1.55600 | 1.55900 | 0 |
| 16/08/2011 | € / R On 19-March-12 | 9.05 | P | Foreign Exchange Future | 0.04600 | 0.04600 | 0 |
| 16/08/2011 | € / R On 19-December-11 | 9.30 | C | Foreign Exchange Future | 1.17000 | 1.17200 | 0 |
| 16/08/2011 | € / R On 19-December-11 | 9.30 | P | Foreign Exchange Future | 0.03200 | 0.03200 | 0 |
| 16/08/2011 | € / R On 19-December-11 | 9.40 | C | Foreign Exchange Future | 1.07700 | 1.07900 | 0 |
| 16/08/2011 | € / R On 19-December-11 | 9.40 | P | Foreign Exchange Future | 0.03900 | 0.03900 | 0 |
| 16/08/2011 | € / R On 19-December-11 | 9.55 | C | Foreign Exchange Future | 0.94600 | 0.94900 | 0 |
| 16/08/2011 | € / R On 19-December-11 | 9.55 | P | Foreign Exchange Future | 0.05800 | 0.05900 | 0 |
| 16/08/2011 | € / R On 19-September-11 | 9.60 | C | Foreign Exchange Future | 0.73200 | 0.73400 | 0 |
| 16/08/2011 | € / R On 19-September-11 | 9.60 | P | Foreign Exchange Future | 0.01800 | 0.01800 | 2,065 |
| 16/08/2011 | € / R On 19-September-11 | 9.65 | C | Foreign Exchange Future | 0.68600 | 0.68900 | 0 |
| 16/08/2011 | € / R On 19-September-11 | 9.65 | P | Foreign Exchange Future | 0.02200 | 0.02300 | 0 |
| 16/08/2011 | € / R On 19-September-11 | 9.70 | C | Foreign Exchange Future | 0.64200 | 0.64400 | 0 |
| 16/08/2011 | € / R On 19-September-11 | 9.70 | P | Foreign Exchange Future | 0.02800 | 0.02800 | 0 |
| 16/08/2011 | € / R On 19-December-11 | 9.75 | C | Foreign Exchange Future | 0.79000 | 0.79500 | 0 |
| 16/08/2011 | € / R On 19-December-11 | 9.75 | P | Foreign Exchange Future | 0.10200 | 0.10500 | 0 |
| 16/08/2011 | € / R On 19-March-12 | 9.80 | C | Foreign Exchange Future | 0.93200 | 0.93900 | 0 |
| 16/08/2011 | € / R On 19-March-12 | 9.80 | P | Foreign Exchange Future | 0.17200 | 0.17600 | 0 |
| 16/08/2011 | € / R On 19-December-11 | 9.85 | C | Foreign Exchange Future | 0.71900 | 0.72400 | 0 |
| 16/08/2011 | € / R On 19-December-11 | 9.85 | P | Foreign Exchange Future | 0.13100 | 0.13400 | 0 |
| 16/08/2011 | € / R On 19-March-12 | 9.90 | C | Foreign Exchange Future | 0.86600 | 0.87300 | 0 |
| 16/08/2011 | € / R On 19-March-12 | 9.90 | P | Foreign Exchange Future | 0.20600 | 0.21000 | 0 |
| 16/08/2011 | € / R On 19-December-11 | 10.00 | C | Foreign Exchange Future | 0.62000 | 0.62700 | 0 |
| 16/08/2011 | € / R On 19-December-11 | 10.00 | P | Foreign Exchange Future | 0.18200 | 0.18700 | 0 |
| 16/08/2011 | € / R On 19-March-12 | 10.05 | C | Foreign Exchange Future | 0.77300 | 0.78100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/08/2011 | € / R On 19-March-12 | 10.05 | P | Foreign Exchange Future | 0.26300 | 0.26800 | 0 |
| 16/08/2011 | € / R On 19-March-12 | 10.10 | C | Foreign Exchange Future | 0.74400 | 0.75200 | 0 |
| 16/08/2011 | € / R On 19-March-12 | 10.10 | P | Foreign Exchange Future | 0.28400 | 0.28900 | 0 |
| 16/08/2011 | € / R On 19-March-12 | 10.15 | C | Foreign Exchange Future | 0.71600 | 0.72500 | 0 |
| 16/08/2011 | € / R On 19-March-12 | 10.15 | P | Foreign Exchange Future | 0.30600 | 0.31200 | 0 |
| 16/08/2011 | € / R On 19-March-12 | 10.25 | C | Foreign Exchange Future | 0.66300 | 0.67200 | 0 |
| 16/08/2011 | € / R On 19-March-12 | 10.25 | P | Foreign Exchange Future | 0.35300 | 0.35900 | 0 |
| 16/08/2011 | € / R On 19-September-11 | 10.40 | C | Foreign Exchange Future | 0.17000 | 0.17600 | 3,590 |
| 16/08/2011 | € / R On 19-September-11 | 10.40 | P | Foreign Exchange Future | 0.25600 | 0.26000 | 0 |
| 16/08/2011 | € / R On 19-September-11 | 10.50 | C | Foreign Exchange Future | 0.13500 | 0.14000 | 0 |
| 16/08/2011 | € / R On 19-September-11 | 10.50 | P | Foreign Exchange Future | 0.32100 | 0.32400 | 0 |
| 16/08/2011 | € / R On 19-September-11 | 10.55 | C | Foreign Exchange Future | 0.12000 | 0.12500 | 0 |
| 16/08/2011 | € / R On 19-September-11 | 10.55 | P | Foreign Exchange Future | 0.35600 | 0.35900 | 0 |
| 16/08/2011 | € / R On 19-March-12 | 10.60 | C | Foreign Exchange Future | 0.50300 | 0.51300 | 0 |
| 16/08/2011 | € / R On 19-March-12 | 10.60 | P | Foreign Exchange Future | 0.54300 | 0.55000 | 0 |
| 16/08/2011 | € / R On 19-September-11 | 10.65 | C | Foreign Exchange Future | 0.09400 | 0.09900 | 0 |
| 16/08/2011 | € / R On 19-September-11 | 10.65 | P | Foreign Exchange Future | 0.43000 | 0.43300 | 0 |
| 16/08/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | | | Can-Do Future | 7.20250 | 7.18270 | 0 |
| 16/08/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.65 | C | Can-Do Future | 0.59200 | 0.57400 | 0 |
| 16/08/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.65 | P | Can-Do Future | 0.04000 | 0.04100 | 0 |
| 16/08/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.70 | C | Can-Do Future | 0.55100 | 0.53400 | 0 |
| 16/08/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.70 | P | Can-Do Future | 0.04900 | 0.05100 | 0 |
| 16/08/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.75 | C | Can-Do Future | 0.51200 | 0.49600 | 0 |
| 16/08/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.75 | P | Can-Do Future | 0.06000 | 0.06300 | 0 |
| 16/08/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 7.00 | C | Can-Do Future | 0.34100 | 0.32900 | 14,286 |
| 16/08/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 7.00 | P | Can-Do Future | 0.13900 | 0.14600 | 0 |
| 16/08/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 7.40 | C | Can-Do Future | 0.16600 | 0.16100 | 6,757 |
| 16/08/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 7.40 | P | Can-Do Future | 0.36400 | 0.37800 | 0 |
| 16/08/2011 | AU\$ / R On 14-December-15 | | | Foreign Exchange Future | 8.49670 | 8.46100 | 0 |
| 16/08/2011 | AU\$ / R On 19-March-12 | 6.20 | C | Foreign Exchange Future | 1.35700 | 1.32300 | 0 |
| 16/08/2011 | AU\$ / R On 19-March-12 | 6.20 | P | Foreign Exchange Future | 0.01900 | 0.01900 | 0 |
| 16/08/2011 | AU\$ / R On 19-December-11 | 6.60 | C | Foreign Exchange Future | 0.92600 | 0.89000 | 0 |
| 16/08/2011 | AU\$ / R On 19-December-11 | 6.60 | P | Foreign Exchange Future | 0.01900 | 0.01700 | 0 |
| 16/08/2011 | AU\$ / R On 19-December-11 | 6.65 | C | Foreign Exchange Future | 0.88100 | 0.84400 | 0 |
| 16/08/2011 | AU\$ / R On 19-December-11 | 6.65 | P | Foreign Exchange Future | 0.02400 | 0.02100 | 0 |
| 16/08/2011 | AU\$ / R On 19-December-11 | 6.70 | C | Foreign Exchange Future | 0.83500 | 0.79800 | 0 |
| 16/08/2011 | AU\$ / R On 19-December-11 | 6.70 | P | Foreign Exchange Future | 0.02800 | 0.02500 | 0 |
| 16/08/2011 | AU\$ / R On 19-September-11 | 6.75 | C | Foreign Exchange Future | 0.74100 | 0.70700 | 0 |
| 16/08/2011 | AU\$ / R On 19-September-11 | 6.75 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 16/08/2011 | AU\$ / R On 19-September-11 | 6.80 | C | Foreign Exchange Future | 0.69200 | 0.65900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/08/2011 | AU\$ / R On 19-September-11 | 6.80 | P | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 16/08/2011 | AU\$ / R On 19-March-12 | 6.95 | C | Foreign Exchange Future | 0.69100 | 0.66300 | 0 |
| 16/08/2011 | AU\$ / R On 19-March-12 | 6.95 | P | Foreign Exchange Future | 0.10300 | 0.10900 | 0 |
| 16/08/2011 | AU\$ / R On 19-March-12 | 7.00 | C | Foreign Exchange Future | 0.65300 | 0.62500 | 0 |
| 16/08/2011 | AU\$ / R On 19-March-12 | 7.00 | P | Foreign Exchange Future | 0.11500 | 0.12100 | 0 |
| 16/08/2011 | AU\$ / R On 19-September-11 | 7.10 | C | Foreign Exchange Future | 0.41500 | 0.38400 | 0 |
| 16/08/2011 | AU\$ / R On 19-September-11 | 7.10 | P | Foreign Exchange Future | 0.03000 | 0.03400 | 0 |
| 16/08/2011 | AU\$ / R On 19-September-11 | 7.15 | C | Foreign Exchange Future | 0.37200 | 0.34200 | 0 |
| 16/08/2011 | AU\$ / R On 19-September-11 | 7.15 | P | Foreign Exchange Future | 0.03700 | 0.04200 | 0 |
| 16/08/2011 | AU\$ / R On 19-March-12 | 7.20 | C | Foreign Exchange Future | 0.51300 | 0.48800 | 0 |
| 16/08/2011 | AU\$ / R On 19-March-12 | 7.20 | P | Foreign Exchange Future | 0.17500 | 0.18400 | 0 |
| 16/08/2011 | AU\$ / R On 14-December-15 | 7.25 | C | Foreign Exchange Future | 1.60600 | 1.57800 | 0 |
| 16/08/2011 | AU\$ / R On 14-December-15 | 7.25 | P | Foreign Exchange Future | 0.35900 | 0.36700 | 0 |
| 16/08/2011 | AU\$ / R On 14-December-15 | 7.30 | C | Foreign Exchange Future | 1.56700 | 1.53900 | 0 |
| 16/08/2011 | AU\$ / R On 14-December-15 | 7.30 | P | Foreign Exchange Future | 0.37000 | 0.37800 | 0 |
| 16/08/2011 | AU\$ / R On 14-December-15 | 7.35 | C | Foreign Exchange Future | 1.52900 | 1.50100 | 0 |
| 16/08/2011 | AU\$ / R On 14-December-15 | 7.35 | P | Foreign Exchange Future | 0.38200 | 0.39000 | 0 |
| 16/08/2011 | AU\$ / R On 19-March-12 | 7.40 | C | Foreign Exchange Future | 0.39200 | 0.37000 | 0 |
| 16/08/2011 | AU\$ / R On 19-March-12 | 7.40 | P | Foreign Exchange Future | 0.25400 | 0.26600 | 0 |
| 16/08/2011 | AU\$ / R On 19-March-12 | 7.45 | C | Foreign Exchange Future | 0.36400 | 0.34400 | 0 |
| 16/08/2011 | AU\$ / R On 19-March-12 | 7.45 | P | Foreign Exchange Future | 0.27600 | 0.29000 | 0 |
| 16/08/2011 | AU\$ / R On 19-December-11 | 7.50 | C | Foreign Exchange Future | 0.24900 | 0.23200 | 0 |
| 16/08/2011 | AU\$ / R On 19-December-11 | 7.50 | P | Foreign Exchange Future | 0.24200 | 0.25900 | 0 |
| 16/08/2011 | AU\$ / R On 19-September-11 | 7.55 | C | Foreign Exchange Future | 0.10800 | 0.09500 | 0 |
| 16/08/2011 | AU\$ / R On 19-September-11 | 7.55 | P | Foreign Exchange Future | 0.17300 | 0.19500 | 0 |
| 16/08/2011 | AU\$ / R On 19-March-12 | 7.75 | C | Foreign Exchange Future | 0.24300 | 0.22800 | 0 |
| 16/08/2011 | AU\$ / R On 19-March-12 | 7.75 | P | Foreign Exchange Future | 0.45500 | 0.47400 | 0 |
| 16/08/2011 | AU\$ / R On 19-September-11 | 7.95 | C | Foreign Exchange Future | 0.02600 | 0.02200 | 0 |
| 16/08/2011 | AU\$ / R On 19-September-11 | 7.95 | P | Foreign Exchange Future | 0.49100 | 0.52200 | 0 |
| 16/08/2011 | AU\$ / R On 19-September-11 | 8.00 | C | Foreign Exchange Future | 0.02100 | 0.01800 | 0 |
| 16/08/2011 | AU\$ / R On 19-September-11 | 8.00 | P | Foreign Exchange Future | 0.53600 | 0.56800 | 0 |
| 16/08/2011 | AU\$ / R On 19-September-11 | 8.05 | C | Foreign Exchange Future | 0.01800 | 0.01500 | 0 |
| 16/08/2011 | AU\$ / R On 19-September-11 | 8.05 | P | Foreign Exchange Future | 0.58300 | 0.61500 | 0 |
| 16/08/2011 | AU\$ / R On 19-September-11 | 8.15 | C | Foreign Exchange Future | 0.01200 | 0.01000 | 0 |
| 16/08/2011 | AU\$ / R On 19-September-11 | 8.15 | P | Foreign Exchange Future | 0.67700 | 0.71000 | 0 |
| 16/08/2011 | CAD/ R On 19-December-11 | | | Foreign Exchange Future | 7.37980 | 7.33810 | 0 |
| 16/08/2011 | CAD/ R On 19-September-11 | 6.60 | C | Foreign Exchange Future | 0.70100 | 0.66200 | 0 |
| 16/08/2011 | CAD/ R On 19-September-11 | 6.60 | P | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 16/08/2011 | CAD/ R On 19-December-11 | 6.80 | C | Foreign Exchange Future | 0.61900 | 0.58800 | 0 |
| 16/08/2011 | CAD/ R On 19-December-11 | 6.80 | P | Foreign Exchange Future | 0.03900 | 0.05000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/08/2011 | CAD/ R On 19-December-11 | 6.85 | C | Foreign Exchange Future | 0.57700 | 0.54800 | 0 |
| 16/08/2011 | CAD/ R On 19-December-11 | 6.85 | P | Foreign Exchange Future | 0.04700 | 0.06000 | 0 |
| 16/08/2011 | CAD/ R On 19-December-11 | 6.90 | C | Foreign Exchange Future | 0.53700 | 0.50800 | 0 |
| 16/08/2011 | CAD/ R On 19-December-11 | 6.90 | P | Foreign Exchange Future | 0.05700 | 0.07000 | 0 |
| 16/08/2011 | CAD/ R On 19-December-11 | 7.20 | C | Foreign Exchange Future | 0.32400 | 0.30200 | 0 |
| 16/08/2011 | CAD/ R On 19-December-11 | 7.20 | P | Foreign Exchange Future | 0.14400 | 0.16400 | 0 |
| 16/08/2011 | CAD/ R On 19-December-11 | 7.25 | C | Foreign Exchange Future | 0.29400 | 0.27300 | 0 |
| 16/08/2011 | CAD/ R On 19-December-11 | 7.25 | P | Foreign Exchange Future | 0.16400 | 0.18500 | 0 |
| 16/08/2011 | CAD/ R On 19-December-11 | 7.30 | C | Foreign Exchange Future | 0.26600 | 0.24600 | 0 |
| 16/08/2011 | CAD/ R On 19-December-11 | 7.30 | P | Foreign Exchange Future | 0.18600 | 0.20800 | 0 |
| 16/08/2011 | CAD/ R On 19-December-11 | 7.40 | C | Foreign Exchange Future | 0.21500 | 0.20000 | 0 |
| 16/08/2011 | CAD/ R On 19-December-11 | 7.40 | P | Foreign Exchange Future | 0.23500 | 0.26200 | 0 |
| 16/08/2011 | CAD/ R On 19-December-11 | 7.45 | C | Foreign Exchange Future | 0.19500 | 0.18100 | 0 |
| 16/08/2011 | CAD/ R On 19-December-11 | 7.45 | P | Foreign Exchange Future | 0.26500 | 0.29300 | 0 |
| 16/08/2011 | CAD/ R On 19-September-11 | 7.55 | C | Foreign Exchange Future | 0.03900 | 0.03500 | 0 |
| 16/08/2011 | CAD/ R On 19-September-11 | 7.55 | P | Foreign Exchange Future | 0.29100 | 0.32800 | 0 |
| 16/08/2011 | CAD/ R On 19-December-11 | 7.60 | C | Foreign Exchange Future | 0.14500 | 0.13300 | 0 |
| 16/08/2011 | CAD/ R On 19-December-11 | 7.60 | P | Foreign Exchange Future | 0.36500 | 0.39500 | 0 |
| 16/08/2011 | CAD/ R On 19-December-11 | 7.65 | C | Foreign Exchange Future | 0.13200 | 0.12000 | 0 |
| 16/08/2011 | CAD/ R On 19-December-11 | 7.65 | P | Foreign Exchange Future | 0.40200 | 0.43200 | 0 |
| 16/08/2011 | CAD/ R On 19-September-11 | 7.75 | C | Foreign Exchange Future | 0.01600 | 0.01500 | 0 |
| 16/08/2011 | CAD/ R On 19-September-11 | 7.75 | P | Foreign Exchange Future | 0.46800 | 0.50800 | 0 |
| 16/08/2011 | CAD/ R On 19-September-11 | 7.80 | C | Foreign Exchange Future | 0.01300 | 0.01300 | 0 |
| 16/08/2011 | CAD/ R On 19-September-11 | 7.80 | P | Foreign Exchange Future | 0.51500 | 0.55600 | 0 |
| 16/08/2011 | CAD/ R On 19-September-11 | 7.85 | C | Foreign Exchange Future | 0.01000 | 0.01000 | 0 |
| 16/08/2011 | CAD/ R On 19-September-11 | 7.85 | P | Foreign Exchange Future | 0.56200 | 0.60300 | 0 |
| 16/08/2011 | CAD/ R On 19-September-11 | 7.95 | C | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 16/08/2011 | CAD/ R On 19-September-11 | 7.95 | P | Foreign Exchange Future | 0.65900 | 0.70000 | 0 |
| 16/08/2011 | CF CANDO CAAD On 19-September-11 | | | Can-Do Future | 0.01070 | 0.01240 | 22,388 |
| 16/08/2011 | CF CANDO CAAE On 19-September-11 | | | Can-Do Future | 0.23240 | 0.22710 | 21,898 |
| 16/08/2011 | CHF / R On 19-December-11 | | | Foreign Exchange Future | 9.20910 | 9.29580 | 100 |
| 16/08/2011 | CHF / R On 19-September-11 | 7.60 | C | Foreign Exchange Future | 1.47000 | 1.55700 | 0 |
| 16/08/2011 | CHF / R On 19-September-11 | 7.60 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 7.65 | C | Foreign Exchange Future | 1.58200 | 1.66700 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 7.65 | P | Foreign Exchange Future | 0.02300 | 0.02100 | 0 |
| 16/08/2011 | CHF / R On 19-September-11 | 7.70 | C | Foreign Exchange Future | 1.37000 | 1.45700 | 0 |
| 16/08/2011 | CHF / R On 19-September-11 | 7.70 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 7.75 | C | Foreign Exchange Future | 1.48700 | 1.57100 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 7.75 | P | Foreign Exchange Future | 0.02800 | 0.02500 | 0 |
| 16/08/2011 | CHF / R On 19-September-11 | 7.80 | C | Foreign Exchange Future | 1.27100 | 1.35800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/08/2011 | CHF / R On 19-September-11 | 7.80 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 16/08/2011 | CHF / R On 19-September-11 | 7.85 | C | Foreign Exchange Future | 1.22100 | 1.30800 | 0 |
| 16/08/2011 | CHF / R On 19-September-11 | 7.85 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 7.90 | C | Foreign Exchange Future | 1.34600 | 1.43000 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 7.90 | P | Foreign Exchange Future | 0.03700 | 0.03400 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.00 | C | Foreign Exchange Future | 1.25400 | 1.33700 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.00 | P | Foreign Exchange Future | 0.04500 | 0.04100 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.15 | C | Foreign Exchange Future | 1.11700 | 1.20000 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.15 | P | Foreign Exchange Future | 0.05800 | 0.05400 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.25 | C | Foreign Exchange Future | 1.03200 | 1.11100 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.25 | P | Foreign Exchange Future | 0.07300 | 0.06500 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.30 | C | Foreign Exchange Future | 0.99300 | 1.06700 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.30 | P | Foreign Exchange Future | 0.08400 | 0.07100 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.35 | C | Foreign Exchange Future | 0.95400 | 1.02700 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.35 | P | Foreign Exchange Future | 0.09500 | 0.08100 | 0 |
| 16/08/2011 | CHF / R On 19-September-11 | 8.40 | C | Foreign Exchange Future | 0.70000 | 0.77900 | 0 |
| 16/08/2011 | CHF / R On 19-September-11 | 8.40 | P | Foreign Exchange Future | 0.03200 | 0.02400 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.45 | C | Foreign Exchange Future | 0.88000 | 0.95100 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.45 | P | Foreign Exchange Future | 0.12100 | 0.10500 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.50 | C | Foreign Exchange Future | 0.84400 | 0.91400 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.50 | P | Foreign Exchange Future | 0.13500 | 0.11800 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.55 | C | Foreign Exchange Future | 0.81000 | 0.87800 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.55 | P | Foreign Exchange Future | 0.15100 | 0.13200 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.60 | C | Foreign Exchange Future | 0.77700 | 0.84300 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.60 | P | Foreign Exchange Future | 0.16800 | 0.14700 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.70 | C | Foreign Exchange Future | 0.71300 | 0.77600 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.70 | P | Foreign Exchange Future | 0.20400 | 0.18000 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.80 | C | Foreign Exchange Future | 0.65400 | 0.71400 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.80 | P | Foreign Exchange Future | 0.24500 | 0.21800 | 0 |
| 16/08/2011 | CHF / R On 19-September-11 | 8.85 | C | Foreign Exchange Future | 0.36300 | 0.42300 | 0 |
| 16/08/2011 | CHF / R On 19-September-11 | 8.85 | P | Foreign Exchange Future | 0.14500 | 0.11800 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.90 | C | Foreign Exchange Future | 0.59900 | 0.65600 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.90 | P | Foreign Exchange Future | 0.29000 | 0.26000 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.95 | C | Foreign Exchange Future | 0.57300 | 0.62800 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 8.95 | P | Foreign Exchange Future | 0.31400 | 0.28200 | 0 |
| 16/08/2011 | CHF / R On 19-September-11 | 9.00 | C | Foreign Exchange Future | 0.27900 | 0.33000 | 0 |
| 16/08/2011 | CHF / R On 19-September-11 | 9.00 | P | Foreign Exchange Future | 0.21100 | 0.17500 | 0 |
| 16/08/2011 | CHF / R On 19-September-11 | 9.05 | C | Foreign Exchange Future | 0.25400 | 0.30300 | 0 |
| 16/08/2011 | CHF / R On 19-September-11 | 9.05 | P | Foreign Exchange Future | 0.23600 | 0.19800 | 0 |
| 16/08/2011 | CHF / R On 19-September-11 | 9.10 | C | Foreign Exchange Future | 0.23100 | 0.27700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------------------------|----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|-------------------|
| 16/08/2011 | CHF / R On 19-September-11 | 9.10 | P | Foreign Exchange Future | 0.26300 | 0.22200 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 9.15 | C | Foreign Exchange Future | 0.47900 | 0.52800 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 9.15 | P | Foreign Exchange Future | 0.42000 | 0.38200 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 9.20 | C | Foreign Exchange Future | 0.45800 | 0.50500 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 9.20 | P | Foreign Exchange Future | 0.44900 | 0.40900 | 0 |
| 16/08/2011 | CHF / R On 19-September-11 | 9.25 | C | Foreign Exchange Future | 0.17400 | 0.21100 | 0 |
| 16/08/2011 | CHF / R On 19-September-11 | 9.25 | P | Foreign Exchange Future | 0.35600 | 0.30600 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 9.40 | C | Foreign Exchange Future | 0.38300 | 0.42400 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 9.40 | P | Foreign Exchange Future | 0.57400 | 0.52800 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 9.45 | C | Foreign Exchange Future | 0.36600 | 0.40600 | 0 |
| 16/08/2011 | CHF / R On 19-December-11 | 9.45 | P | Foreign Exchange Future | 0.60700 | 0.56000 | 0 |
| 16/08/2011 | RAIN On 19-September-11 | | | Foreign Exchange Future | 14,749.67000 | 14,723.45000 | 0 |
| 16/08/2011 | YUAN/R On 19-December-11 | | | Foreign Exchange Future | 1.13860 | 1.13430 | 0 |
| 16/08/2011 | YUAN/R On 19-December-11 | 1.05 | C | Foreign Exchange Future | 0.10050 | 0.09720 | 0 |
| 16/08/2011 | YUAN/R On 19-December-11 | 1.05 | P | Foreign Exchange Future | 0.01190 | 0.01290 | 0 |
| 16/08/2011 | YUAN/R On 19-December-11 | 1.10 | C | Foreign Exchange Future | 0.06710 | 0.06480 | 0 |
| 16/08/2011 | YUAN/R On 19-December-11 | 1.10 | P | Foreign Exchange Future | 0.02850 | 0.03050 | 0 |
| 16/08/2011 | YUAN/R On 19-December-11 | 1.15 | C | Foreign Exchange Future | 0.04400 | 0.04250 | 0 |
| 16/08/2011 | YUAN/R On 19-December-11 | 1.15 | P | Foreign Exchange Future | 0.05540 | 0.05820 | 0 |
| Futures Open Interest | | | | | | | 518,249.00 |
| Options Open Interest | | | | | | | 329,686.00 |
| Total | | | | | | | 847,935.00 |