



Currency Futures & Options Weekly Statistics

From: 12/07/2010 To: 15/07/2010

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2010 | \$ / R On 13-June-11 | | | Foreign Exchange Future | 8.01920 | 7.99280 | 2,900 |
| 12/07/2010 | \$ / R On 13-December-10 | 3.05 | C | Foreign Exchange Future | 4.75000 | 4.72200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 3.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 3.70 | C | Foreign Exchange Future | 3.99100 | 3.96200 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 3.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 3.75 | C | Foreign Exchange Future | 3.94100 | 3.91200 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 3.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 3.80 | C | Foreign Exchange Future | 3.89100 | 3.86200 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 3.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 3.85 | C | Foreign Exchange Future | 3.95000 | 3.92200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 3.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 3.90 | C | Foreign Exchange Future | 3.90000 | 3.87200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 3.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 3.95 | C | Foreign Exchange Future | 3.85000 | 3.82200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 3.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.00 | C | Foreign Exchange Future | 3.80000 | 3.77200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.05 | C | Foreign Exchange Future | 3.75000 | 3.72200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.10 | C | Foreign Exchange Future | 3.70000 | 3.67200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.15 | C | Foreign Exchange Future | 3.65000 | 3.62200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.20 | C | Foreign Exchange Future | 3.60000 | 3.57200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.25 | C | Foreign Exchange Future | 3.55000 | 3.52200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2010 | \$ / R On 13-December-10 | 4.30 | C | Foreign Exchange Future | 3.50000 | 3.47300 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.30 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.35 | C | Foreign Exchange Future | 3.45000 | 3.42300 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.35 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.40 | C | Foreign Exchange Future | 3.40000 | 3.37300 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.40 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.45 | C | Foreign Exchange Future | 3.35000 | 3.32300 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.45 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.50 | C | Foreign Exchange Future | 3.30000 | 3.27300 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.50 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 4.70 | C | Foreign Exchange Future | 2.99100 | 2.96200 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 4.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 4.75 | C | Foreign Exchange Future | 2.94100 | 2.91200 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 4.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 4.80 | C | Foreign Exchange Future | 2.89100 | 2.86200 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 4.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.85 | C | Foreign Exchange Future | 2.95000 | 2.92300 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.85 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.90 | C | Foreign Exchange Future | 2.90000 | 2.87300 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.90 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.95 | C | Foreign Exchange Future | 2.85100 | 2.82300 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 4.95 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.00 | C | Foreign Exchange Future | 2.80100 | 2.77300 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.00 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.05 | C | Foreign Exchange Future | 2.75100 | 2.72300 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.10 | C | Foreign Exchange Future | 2.70100 | 2.67400 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.10 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.15 | C | Foreign Exchange Future | 2.65100 | 2.62400 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.15 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.20 | C | Foreign Exchange Future | 2.60100 | 2.57400 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.20 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.25 | C | Foreign Exchange Future | 2.55100 | 2.52400 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.25 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.30 | C | Foreign Exchange Future | 2.50100 | 2.47400 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.30 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.35 | C | Foreign Exchange Future | 2.45200 | 2.42400 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.35 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.40 | C | Foreign Exchange Future | 2.40200 | 2.37500 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.40 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2010 | \$ / R On 13-December-10 | 5.45 | C | Foreign Exchange Future | 2.35200 | 2.32500 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.45 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.50 | C | Foreign Exchange Future | 2.30200 | 2.27500 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.50 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 5.70 | C | Foreign Exchange Future | 1.99100 | 1.96300 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 5.70 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 5.75 | C | Foreign Exchange Future | 1.94100 | 1.91300 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 5.75 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 5.80 | C | Foreign Exchange Future | 1.89100 | 1.86300 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 5.80 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.85 | C | Foreign Exchange Future | 1.95400 | 1.92700 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.85 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.90 | C | Foreign Exchange Future | 1.90500 | 1.87800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.90 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.95 | C | Foreign Exchange Future | 1.85500 | 1.82800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 5.95 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.00 | C | Foreign Exchange Future | 1.80600 | 1.77900 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.00 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.05 | C | Foreign Exchange Future | 1.75700 | 1.73000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.05 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.10 | C | Foreign Exchange Future | 1.70700 | 1.68000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.10 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.15 | C | Foreign Exchange Future | 1.65800 | 1.63100 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.15 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.20 | C | Foreign Exchange Future | 1.60900 | 1.58200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.20 | P | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.25 | C | Foreign Exchange Future | 1.56000 | 1.53300 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.25 | P | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.30 | C | Foreign Exchange Future | 1.51100 | 1.48400 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.30 | P | Foreign Exchange Future | 0.01100 | 0.01200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.35 | C | Foreign Exchange Future | 1.46200 | 1.43500 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.35 | P | Foreign Exchange Future | 0.01200 | 0.01300 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.40 | C | Foreign Exchange Future | 1.41300 | 1.38600 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.40 | P | Foreign Exchange Future | 0.01300 | 0.01400 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.45 | C | Foreign Exchange Future | 1.36500 | 1.33800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.45 | P | Foreign Exchange Future | 0.01500 | 0.01600 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.50 | C | Foreign Exchange Future | 1.31600 | 1.28900 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.50 | P | Foreign Exchange Future | 0.01600 | 0.01700 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 6.70 | C | Foreign Exchange Future | 0.99600 | 0.97000 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 6.70 | P | Foreign Exchange Future | 0.00500 | 0.00800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2010 | \$ / R On 13-September-10 | 6.75 | C | Foreign Exchange Future | 0.94700 | 0.92200 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 6.75 | P | Foreign Exchange Future | 0.00600 | 0.01000 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 6.80 | C | Foreign Exchange Future | 0.89900 | 0.87400 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 6.80 | P | Foreign Exchange Future | 0.00800 | 0.01200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.85 | C | Foreign Exchange Future | 0.98500 | 0.96200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.85 | P | Foreign Exchange Future | 0.03500 | 0.04000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.90 | C | Foreign Exchange Future | 0.94200 | 0.91900 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.90 | P | Foreign Exchange Future | 0.04200 | 0.04700 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.95 | C | Foreign Exchange Future | 0.89900 | 0.87700 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 6.95 | P | Foreign Exchange Future | 0.04900 | 0.05500 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 7.00 | C | Foreign Exchange Future | 0.85700 | 0.83600 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 7.00 | P | Foreign Exchange Future | 0.05700 | 0.06400 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 7.05 | C | Foreign Exchange Future | 0.81600 | 0.79600 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 7.05 | P | Foreign Exchange Future | 0.06600 | 0.07400 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 7.10 | C | Foreign Exchange Future | 0.77600 | 0.75700 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 7.10 | P | Foreign Exchange Future | 0.07600 | 0.08500 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 7.15 | C | Foreign Exchange Future | 0.73700 | 0.71900 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 7.15 | P | Foreign Exchange Future | 0.08700 | 0.09700 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 7.20 | C | Foreign Exchange Future | 0.69900 | 0.68300 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 7.20 | P | Foreign Exchange Future | 0.09900 | 0.11100 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 7.25 | C | Foreign Exchange Future | 0.66200 | 0.64700 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 7.25 | P | Foreign Exchange Future | 0.11200 | 0.12500 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 7.30 | C | Foreign Exchange Future | 0.62700 | 0.61300 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 7.30 | P | Foreign Exchange Future | 0.12700 | 0.14100 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 7.35 | C | Foreign Exchange Future | 0.59200 | 0.58000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 7.35 | P | Foreign Exchange Future | 0.14200 | 0.15800 | 0 |
| 12/07/2010 | \$ / R On 13-June-11 | 7.40 | C | Foreign Exchange Future | 0.85600 | 0.84300 | 0 |
| 12/07/2010 | \$ / R On 13-June-11 | 7.40 | P | Foreign Exchange Future | 0.23700 | 0.25000 | 0 |
| 12/07/2010 | \$ / R On 13-June-11 | 7.45 | C | Foreign Exchange Future | 0.82500 | 0.81300 | 0 |
| 12/07/2010 | \$ / R On 13-June-11 | 7.45 | P | Foreign Exchange Future | 0.25600 | 0.27000 | 0 |
| 12/07/2010 | \$ / R On 13-June-11 | 7.50 | C | Foreign Exchange Future | 0.79500 | 0.78400 | 0 |
| 12/07/2010 | \$ / R On 13-June-11 | 7.50 | P | Foreign Exchange Future | 0.27600 | 0.29100 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 7.60 | C | Foreign Exchange Future | 0.43800 | 0.43300 | 15,000 |
| 12/07/2010 | \$ / R On 13-December-10 | 7.60 | P | Foreign Exchange Future | 0.23800 | 0.26100 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 7.65 | C | Foreign Exchange Future | 0.22600 | 0.22400 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 7.65 | P | Foreign Exchange Future | 0.18500 | 0.21200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 7.70 | C | Foreign Exchange Future | 0.38500 | 0.38300 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 7.70 | P | Foreign Exchange Future | 0.28500 | 0.31100 | 500 |
| 12/07/2010 | \$ / R On 13-September-10 | 7.75 | C | Foreign Exchange Future | 0.18000 | 0.18400 | 1,200 |
| 12/07/2010 | \$ / R On 13-September-10 | 7.75 | P | Foreign Exchange Future | 0.23900 | 0.27200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2010 | \$ / R On 13-December-10 | 7.80 | C | Foreign Exchange Future | 0.33700 | 0.34000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 7.80 | P | Foreign Exchange Future | 0.33700 | 0.36800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 0.31800 | 0.32200 | 8,010 |
| 12/07/2010 | \$ / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.36800 | 0.40000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 0.30000 | 0.30400 | 30,000 |
| 12/07/2010 | \$ / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.40000 | 0.43200 | 0 |
| 12/07/2010 | \$ / R On 14-March-11 | 7.95 | C | Foreign Exchange Future | 0.42800 | 0.43000 | 0 |
| 12/07/2010 | \$ / R On 14-March-11 | 7.95 | P | Foreign Exchange Future | 0.46900 | 0.49800 | 0 |
| 12/07/2010 | \$ / R On 14-March-11 | 8.00 | C | Foreign Exchange Future | 0.41000 | 0.41300 | 0 |
| 12/07/2010 | \$ / R On 14-March-11 | 8.00 | P | Foreign Exchange Future | 0.50100 | 0.53100 | 0 |
| 12/07/2010 | \$ / R On 14-March-11 | 8.05 | C | Foreign Exchange Future | 0.39300 | 0.39600 | 340 |
| 12/07/2010 | \$ / R On 14-March-11 | 8.05 | P | Foreign Exchange Future | 0.53400 | 0.56400 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 8.10 | C | Foreign Exchange Future | 0.23900 | 0.24400 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 8.10 | P | Foreign Exchange Future | 0.53900 | 0.57200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 8.15 | C | Foreign Exchange Future | 0.22600 | 0.23100 | 4,400 |
| 12/07/2010 | \$ / R On 13-December-10 | 8.15 | P | Foreign Exchange Future | 0.57600 | 0.60900 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 0.21400 | 0.21900 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 0.61400 | 0.64700 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 0.20300 | 0.20700 | 1,000 |
| 12/07/2010 | \$ / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 0.65300 | 0.68500 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 8.30 | C | Foreign Exchange Future | 0.19200 | 0.19700 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 8.30 | P | Foreign Exchange Future | 0.69200 | 0.72500 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 8.35 | C | Foreign Exchange Future | 0.18200 | 0.18700 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 8.35 | P | Foreign Exchange Future | 0.73200 | 0.76500 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 8.40 | C | Foreign Exchange Future | 0.17300 | 0.17700 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 8.40 | P | Foreign Exchange Future | 0.77300 | 0.80500 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 8.45 | C | Foreign Exchange Future | 0.16400 | 0.16800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 8.45 | P | Foreign Exchange Future | 0.81400 | 0.84600 | 0 |
| 12/07/2010 | \$ / R On 14-March-11 | 8.50 | C | Foreign Exchange Future | 0.27300 | 0.27600 | 30,000 |
| 12/07/2010 | \$ / R On 14-March-11 | 8.50 | P | Foreign Exchange Future | 0.86400 | 0.89400 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 0.14800 | 0.15200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 0.89800 | 0.93000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 8.60 | C | Foreign Exchange Future | 0.14100 | 0.14500 | 1,000 |
| 12/07/2010 | \$ / R On 13-December-10 | 8.60 | P | Foreign Exchange Future | 0.94100 | 0.97300 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 8.70 | C | Foreign Exchange Future | 0.02200 | 0.02900 | 3,000 |
| 12/07/2010 | \$ / R On 13-September-10 | 8.70 | P | Foreign Exchange Future | 1.03100 | 1.06700 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 8.80 | C | Foreign Exchange Future | 0.11600 | 0.11900 | 15,000 |
| 12/07/2010 | \$ / R On 13-December-10 | 8.80 | P | Foreign Exchange Future | 1.11600 | 1.14700 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 8.90 | C | Foreign Exchange Future | 0.10600 | 0.10900 | 30,000 |
| 12/07/2010 | \$ / R On 13-December-10 | 8.90 | P | Foreign Exchange Future | 1.20600 | 1.23700 | 0 |

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|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2010 | \$ / R On 13-December-10 | 9.00 | C | Foreign Exchange Future | 0.09700 | 0.10000 | 20,000 |
| 12/07/2010 | \$ / R On 13-December-10 | 9.00 | P | Foreign Exchange Future | 1.29700 | 1.32800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 9.05 | C | Foreign Exchange Future | 0.09300 | 0.09500 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 9.05 | P | Foreign Exchange Future | 1.34300 | 1.37300 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 0.08900 | 0.09100 | 500 |
| 12/07/2010 | \$ / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 1.38900 | 1.41900 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 9.15 | C | Foreign Exchange Future | 0.00900 | 0.01400 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 9.15 | P | Foreign Exchange Future | 1.46800 | 1.50200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 9.20 | C | Foreign Exchange Future | 0.08200 | 0.08400 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 9.20 | P | Foreign Exchange Future | 1.48200 | 1.51200 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 9.30 | C | Foreign Exchange Future | 0.00700 | 0.01100 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 9.30 | P | Foreign Exchange Future | 1.61600 | 1.64900 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 9.50 | C | Foreign Exchange Future | 0.06600 | 0.06700 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 9.50 | P | Foreign Exchange Future | 1.76600 | 1.79500 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.06300 | 0.06400 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 1.81300 | 1.84200 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 9.70 | C | Foreign Exchange Future | 0.00300 | 0.00600 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 9.70 | P | Foreign Exchange Future | 2.01200 | 2.04400 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 9.75 | C | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 9.75 | P | Foreign Exchange Future | 2.06200 | 2.09300 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 9.80 | C | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 9.80 | P | Foreign Exchange Future | 2.11200 | 2.14300 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 9.85 | C | Foreign Exchange Future | 0.05100 | 0.05100 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 9.85 | P | Foreign Exchange Future | 2.10100 | 2.12900 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.04900 | 0.04800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 2.14900 | 2.17600 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.04700 | 0.04600 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 2.19700 | 2.22400 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.04500 | 0.04400 | 300 |
| 12/07/2010 | \$ / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 2.24500 | 2.27200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 10.05 | C | Foreign Exchange Future | 0.04300 | 0.04200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 10.05 | P | Foreign Exchange Future | 2.29300 | 2.32000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 10.10 | C | Foreign Exchange Future | 0.04100 | 0.04000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 10.10 | P | Foreign Exchange Future | 2.34100 | 2.36800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 10.15 | C | Foreign Exchange Future | 0.04000 | 0.03800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 10.15 | P | Foreign Exchange Future | 2.39000 | 2.41600 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.03800 | 0.03700 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 2.43800 | 2.46500 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.03700 | 0.03500 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 2.48700 | 2.51300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2010 | \$ / R On 13-December-10 | 10.30 | C | Foreign Exchange Future | 0.03500 | 0.03400 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 10.30 | P | Foreign Exchange Future | 2.53500 | 2.56200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 10.35 | C | Foreign Exchange Future | 0.03400 | 0.03200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 10.35 | P | Foreign Exchange Future | 2.58400 | 2.61000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 10.40 | C | Foreign Exchange Future | 0.03200 | 0.03100 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 10.40 | P | Foreign Exchange Future | 2.63200 | 2.65900 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 10.45 | C | Foreign Exchange Future | 0.03100 | 0.03000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 10.45 | P | Foreign Exchange Future | 2.68100 | 2.70800 | 0 |
| 12/07/2010 | \$ / R On 14-March-11 | 10.50 | C | Foreign Exchange Future | 0.08000 | 0.07800 | 30,000 |
| 12/07/2010 | \$ / R On 14-March-11 | 10.50 | P | Foreign Exchange Future | 2.67100 | 2.69600 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 11.05 | C | Foreign Exchange Future | 0.02000 | 0.01800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 11.05 | P | Foreign Exchange Future | 3.27000 | 3.29600 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 11.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 11.70 | P | Foreign Exchange Future | 4.00900 | 4.03800 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 11.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 11.75 | P | Foreign Exchange Future | 4.05900 | 4.08800 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 11.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 11.80 | P | Foreign Exchange Future | 4.10900 | 4.13800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.01200 | 0.01000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 4.06200 | 4.08800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.01100 | 0.00900 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 4.11100 | 4.13700 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.01000 | 0.00800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 4.16000 | 4.18600 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.01000 | 0.00800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 4.21000 | 4.23600 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.00900 | 0.00700 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 4.25900 | 4.28500 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 4.30800 | 4.33500 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 12.15 | C | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 12.15 | P | Foreign Exchange Future | 4.35800 | 4.38500 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 4.40700 | 4.43400 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 4.45700 | 4.48400 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 12.30 | C | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 12.30 | P | Foreign Exchange Future | 4.50600 | 4.53300 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 12.35 | C | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 12.35 | P | Foreign Exchange Future | 4.55600 | 4.58300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2010 | \$ / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 4.60500 | 4.63300 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 12.45 | C | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 12.45 | P | Foreign Exchange Future | 4.65500 | 4.68200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 12.50 | C | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 12.50 | P | Foreign Exchange Future | 4.70500 | 4.73200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 13.05 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 13.05 | P | Foreign Exchange Future | 5.25200 | 5.28000 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 13.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 13.70 | P | Foreign Exchange Future | 6.00900 | 6.03800 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 13.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 13.75 | P | Foreign Exchange Future | 6.05900 | 6.08800 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 13.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 13.80 | P | Foreign Exchange Future | 6.10900 | 6.13800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 6.05100 | 6.07900 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 6.10100 | 6.12900 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 6.15100 | 6.17900 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 6.20100 | 6.22900 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 14.05 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 14.05 | P | Foreign Exchange Future | 6.25100 | 6.27900 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 6.30100 | 6.32900 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 14.15 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 14.15 | P | Foreign Exchange Future | 6.35000 | 6.37900 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 6.40000 | 6.42800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 6.45000 | 6.47800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 14.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 14.30 | P | Foreign Exchange Future | 6.50000 | 6.52800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 14.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 14.35 | P | Foreign Exchange Future | 6.55000 | 6.57800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 6.60000 | 6.62800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 14.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 14.45 | P | Foreign Exchange Future | 6.65000 | 6.67800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2010 | \$ / R On 13-December-10 | 14.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 14.50 | P | Foreign Exchange Future | 6.70000 | 6.72800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 15.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 15.05 | P | Foreign Exchange Future | 7.25000 | 7.27800 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 15.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 15.70 | P | Foreign Exchange Future | 8.00900 | 8.03800 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 15.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 15.75 | P | Foreign Exchange Future | 8.05900 | 8.08800 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 15.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-September-10 | 15.80 | P | Foreign Exchange Future | 8.10900 | 8.13800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 8.05000 | 8.07800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 8.10000 | 8.12800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 8.15000 | 8.17800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 8.20000 | 8.22800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 16.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 16.05 | P | Foreign Exchange Future | 8.25000 | 8.27800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 8.30000 | 8.32800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 16.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 16.15 | P | Foreign Exchange Future | 8.35000 | 8.37800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 8.40000 | 8.42800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 8.45000 | 8.47800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 16.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 16.30 | P | Foreign Exchange Future | 8.50000 | 8.52800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 16.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 16.35 | P | Foreign Exchange Future | 8.55000 | 8.57800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 8.60000 | 8.62800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 16.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 16.45 | P | Foreign Exchange Future | 8.65000 | 8.67800 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 16.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | \$ / R On 13-December-10 | 16.50 | P | Foreign Exchange Future | 8.70000 | 8.72800 | 0 |
| 12/07/2010 | £ / R On 14-March-11 | | | Foreign Exchange Future | 11.91360 | 11.90230 | 510 |
| 12/07/2010 | £ / R On 14-March-11 | 11.75 | C | Foreign Exchange Future | 0.69900 | 0.71200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2010 | £ / R On 14-March-11 | 11.75 | P | Foreign Exchange Future | 0.53500 | 0.56000 | 0 |
| 12/07/2010 | £ / R On 14-March-11 | 11.80 | C | Foreign Exchange Future | 0.67600 | 0.69000 | 0 |
| 12/07/2010 | £ / R On 14-March-11 | 11.80 | P | Foreign Exchange Future | 0.56200 | 0.58800 | 0 |
| 12/07/2010 | £ / R On 14-March-11 | 11.85 | C | Foreign Exchange Future | 0.65400 | 0.66800 | 0 |
| 12/07/2010 | £ / R On 14-March-11 | 11.85 | P | Foreign Exchange Future | 0.59000 | 0.61600 | 0 |
| 12/07/2010 | £ / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.42200 | 0.44100 | 0 |
| 12/07/2010 | £ / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 0.57000 | 0.60200 | 0 |
| 12/07/2010 | £ / R On 13-September-10 | 12.00 | C | Foreign Exchange Future | 0.15400 | 0.17900 | 417 |
| 12/07/2010 | £ / R On 13-September-10 | 12.00 | P | Foreign Exchange Future | 0.56400 | 0.60300 | 0 |
| 12/07/2010 | £ / R On 13-September-10 | 12.70 | C | Foreign Exchange Future | 0.05900 | 0.07400 | 0 |
| 12/07/2010 | £ / R On 13-September-10 | 12.70 | P | Foreign Exchange Future | 1.16900 | 1.19800 | 0 |
| 12/07/2010 | £ / R On 13-September-10 | 12.75 | C | Foreign Exchange Future | 0.05500 | 0.07000 | 0 |
| 12/07/2010 | £ / R On 13-September-10 | 12.75 | P | Foreign Exchange Future | 1.21500 | 1.24400 | 0 |
| 12/07/2010 | £ / R On 13-September-10 | 12.80 | C | Foreign Exchange Future | 0.05200 | 0.06600 | 0 |
| 12/07/2010 | £ / R On 13-September-10 | 12.80 | P | Foreign Exchange Future | 1.26200 | 1.29000 | 0 |
| 12/07/2010 | ¥ / R On 13-December-10 | | | Foreign Exchange Future | 0.08830 | 0.08800 | 0 |
| 12/07/2010 | ¥ / R On 13-December-10 | 0.08 | C | Foreign Exchange Future | 0.01282 | 0.01260 | 0 |
| 12/07/2010 | ¥ / R On 13-December-10 | 0.08 | P | Foreign Exchange Future | 0.00052 | 0.00060 | 0 |
| 12/07/2010 | ¥ / R On 13-September-10 | 0.08 | C | Foreign Exchange Future | 0.00507 | 0.00505 | 0 |
| 12/07/2010 | ¥ / R On 13-September-10 | 0.08 | P | Foreign Exchange Future | 0.00097 | 0.00125 | 0 |
| 12/07/2010 | ¥ / R On 13-December-10 | 0.09 | C | Foreign Exchange Future | 0.00576 | 0.00577 | 0 |
| 12/07/2010 | ¥ / R On 13-December-10 | 0.09 | P | Foreign Exchange Future | 0.00346 | 0.00377 | 0 |
| 12/07/2010 | ¥ / R On 13-December-10 | 0.10 | C | Foreign Exchange Future | 0.00251 | 0.00258 | 0 |
| 12/07/2010 | ¥ / R On 13-December-10 | 0.10 | P | Foreign Exchange Future | 0.01021 | 0.01058 | 0 |
| 12/07/2010 | € / R On 14-March-11 | | | Foreign Exchange Future | 9.95300 | 9.95470 | 2,620 |
| 12/07/2010 | € / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 1.97400 | 1.97600 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 1.92500 | 1.92700 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 7.95 | C | Foreign Exchange Future | 1.87600 | 1.87800 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 7.95 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 8.00 | C | Foreign Exchange Future | 1.82700 | 1.82900 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 8.00 | P | Foreign Exchange Future | 0.01200 | 0.01200 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 8.10 | C | Foreign Exchange Future | 1.72900 | 1.73100 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 8.10 | P | Foreign Exchange Future | 0.01400 | 0.01400 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 1.63100 | 1.63300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 0.01600 | 0.01600 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 1.58300 | 1.58500 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 0.01800 | 0.01800 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 8.40 | C | Foreign Exchange Future | 1.43800 | 1.44000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2010 | € / R On 13-December-10 | 8.40 | P | Foreign Exchange Future | 0.02300 | 0.02300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 1.29500 | 1.29700 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 0.03000 | 0.03000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 8.85 | C | Foreign Exchange Future | 1.01800 | 1.02000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 8.85 | P | Foreign Exchange Future | 0.05300 | 0.05300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 8.90 | C | Foreign Exchange Future | 0.97600 | 0.97800 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 8.90 | P | Foreign Exchange Future | 0.06100 | 0.06100 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 8.95 | C | Foreign Exchange Future | 0.93400 | 0.93600 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 8.95 | P | Foreign Exchange Future | 0.06900 | 0.06900 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 9.00 | C | Foreign Exchange Future | 0.89300 | 0.89500 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 9.00 | P | Foreign Exchange Future | 0.07800 | 0.07800 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 0.81400 | 0.81600 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 0.09900 | 0.09900 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 9.20 | C | Foreign Exchange Future | 0.73800 | 0.74100 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 9.20 | P | Foreign Exchange Future | 0.12300 | 0.12400 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 9.25 | C | Foreign Exchange Future | 0.70100 | 0.70500 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 9.25 | P | Foreign Exchange Future | 0.13600 | 0.13800 | 0 |
| 12/07/2010 | € / R On 13-September-10 | 9.30 | C | Foreign Exchange Future | 0.45400 | 0.46100 | 0 |
| 12/07/2010 | € / R On 13-September-10 | 9.30 | P | Foreign Exchange Future | 0.07700 | 0.08200 | 1,500 |
| 12/07/2010 | € / R On 13-December-10 | 9.40 | C | Foreign Exchange Future | 0.59900 | 0.60200 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 9.40 | P | Foreign Exchange Future | 0.18400 | 0.18500 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.50600 | 0.51000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 0.24100 | 0.24300 | 0 |
| 12/07/2010 | € / R On 14-March-11 | 9.75 | C | Foreign Exchange Future | 0.58100 | 0.58400 | 0 |
| 12/07/2010 | € / R On 14-March-11 | 9.75 | P | Foreign Exchange Future | 0.37800 | 0.37900 | 0 |
| 12/07/2010 | € / R On 14-March-11 | 9.80 | C | Foreign Exchange Future | 0.55500 | 0.55900 | 0 |
| 12/07/2010 | € / R On 14-March-11 | 9.80 | P | Foreign Exchange Future | 0.40200 | 0.40400 | 0 |
| 12/07/2010 | € / R On 14-March-11 | 9.85 | C | Foreign Exchange Future | 0.53100 | 0.53500 | 0 |
| 12/07/2010 | € / R On 14-March-11 | 9.85 | P | Foreign Exchange Future | 0.42800 | 0.43000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.33500 | 0.34000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 0.42000 | 0.42300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.31700 | 0.32200 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 0.45200 | 0.45500 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.30100 | 0.30600 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 0.48600 | 0.48900 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 10.10 | C | Foreign Exchange Future | 0.27000 | 0.27500 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 10.10 | P | Foreign Exchange Future | 0.55500 | 0.55800 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.24300 | 0.24800 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 0.62800 | 0.63100 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.23100 | 0.23600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2010 | € / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 0.66600 | 0.66900 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 10.30 | C | Foreign Exchange Future | 0.22000 | 0.22500 | 60 |
| 12/07/2010 | € / R On 13-December-10 | 10.30 | P | Foreign Exchange Future | 0.70500 | 0.70800 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 10.40 | C | Foreign Exchange Future | 0.19800 | 0.20300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 10.40 | P | Foreign Exchange Future | 0.78300 | 0.78600 | 0 |
| 12/07/2010 | € / R On 13-September-10 | 10.50 | C | Foreign Exchange Future | 0.03300 | 0.04100 | 2,530 |
| 12/07/2010 | € / R On 13-September-10 | 10.50 | P | Foreign Exchange Future | 0.85600 | 0.86200 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 10.55 | C | Foreign Exchange Future | 0.17100 | 0.17600 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 10.55 | P | Foreign Exchange Future | 0.90600 | 0.90900 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 10.85 | C | Foreign Exchange Future | 0.12900 | 0.13300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 10.85 | P | Foreign Exchange Future | 1.16400 | 1.16600 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 10.90 | C | Foreign Exchange Future | 0.12300 | 0.12800 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 10.90 | P | Foreign Exchange Future | 1.20800 | 1.21100 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 10.95 | C | Foreign Exchange Future | 0.11800 | 0.12200 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 10.95 | P | Foreign Exchange Future | 1.25300 | 1.25500 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 11.00 | C | Foreign Exchange Future | 0.11300 | 0.11700 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 11.00 | P | Foreign Exchange Future | 1.29800 | 1.30000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 11.10 | C | Foreign Exchange Future | 0.10400 | 0.10800 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 11.10 | P | Foreign Exchange Future | 1.38900 | 1.39100 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 11.20 | C | Foreign Exchange Future | 0.09500 | 0.09900 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 11.20 | P | Foreign Exchange Future | 1.48000 | 1.48200 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 11.25 | C | Foreign Exchange Future | 0.09200 | 0.09600 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 11.25 | P | Foreign Exchange Future | 1.52700 | 1.52900 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 11.40 | C | Foreign Exchange Future | 0.08100 | 0.08500 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 11.40 | P | Foreign Exchange Future | 1.66600 | 1.66800 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 11.55 | C | Foreign Exchange Future | 0.07300 | 0.07600 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 11.55 | P | Foreign Exchange Future | 1.80800 | 1.80900 | 0 |
| 12/07/2010 | € / R On 13-September-10 | 11.66 | C | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 12/07/2010 | € / R On 13-September-10 | 11.66 | P | Foreign Exchange Future | 1.99100 | 1.99100 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.05800 | 0.06200 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 2.09300 | 2.09500 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.05600 | 0.05900 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 2.14100 | 2.14200 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.05300 | 0.05600 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 2.18800 | 2.18900 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.05100 | 0.05400 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 2.23600 | 2.23700 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.04900 | 0.05200 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 2.28400 | 2.28500 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.04700 | 0.05000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2010 | € / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 2.33200 | 2.33300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.04300 | 0.04600 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 2.42800 | 2.42900 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.04100 | 0.04400 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 2.47600 | 2.47700 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.03600 | 0.03900 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 2.62100 | 2.62200 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 12.55 | C | Foreign Exchange Future | 0.03200 | 0.03400 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 12.55 | P | Foreign Exchange Future | 2.76700 | 2.76700 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 12.85 | C | Foreign Exchange Future | 0.02500 | 0.02700 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 12.85 | P | Foreign Exchange Future | 3.06000 | 3.06000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 12.95 | C | Foreign Exchange Future | 0.02300 | 0.02500 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 12.95 | P | Foreign Exchange Future | 3.15800 | 3.15800 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.01200 | 0.01400 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 4.04700 | 4.04700 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.01100 | 0.01300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 4.09600 | 4.09600 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.01100 | 0.01200 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 4.14600 | 4.14500 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 4.19500 | 4.19400 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 4.29400 | 4.29300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 4.39300 | 4.39200 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 4.44300 | 4.44100 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 4.59100 | 4.59000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 14.55 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 14.55 | P | Foreign Exchange Future | 4.74000 | 4.73900 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 14.85 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 14.85 | P | Foreign Exchange Future | 5.03900 | 5.03700 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 14.95 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 14.95 | P | Foreign Exchange Future | 5.13800 | 5.13700 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 6.03600 | 6.03400 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 6.08600 | 6.08400 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2010 | € / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 6.13600 | 6.13400 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 6.18600 | 6.18400 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 6.28600 | 6.28400 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 6.38600 | 6.38400 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 6.43600 | 6.43400 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 6.58600 | 6.58400 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 16.55 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 16.55 | P | Foreign Exchange Future | 6.73600 | 6.73400 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 16.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 16.85 | P | Foreign Exchange Future | 7.03600 | 7.03400 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 16.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 16.95 | P | Foreign Exchange Future | 7.13600 | 7.13400 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 17.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 17.85 | P | Foreign Exchange Future | 8.03500 | 8.03300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 17.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 17.90 | P | Foreign Exchange Future | 8.08500 | 8.08300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 17.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 17.95 | P | Foreign Exchange Future | 8.13500 | 8.13300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 18.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 18.00 | P | Foreign Exchange Future | 8.18500 | 8.18300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 18.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 18.10 | P | Foreign Exchange Future | 8.28500 | 8.28300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 18.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 18.20 | P | Foreign Exchange Future | 8.38500 | 8.38300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 18.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 18.25 | P | Foreign Exchange Future | 8.43500 | 8.43300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 18.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 18.40 | P | Foreign Exchange Future | 8.58500 | 8.58300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 18.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 18.55 | P | Foreign Exchange Future | 8.73500 | 8.73300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 18.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 18.85 | P | Foreign Exchange Future | 9.03500 | 9.03300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 18.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 18.95 | P | Foreign Exchange Future | 9.13500 | 9.13300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 19.85 | 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 |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2010 | € / R On 13-December-10 | 19.85 | P | Foreign Exchange Future | 10.03500 | 10.03300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 19.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 19.90 | P | Foreign Exchange Future | 10.08500 | 10.08300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 19.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 19.95 | P | Foreign Exchange Future | 10.13500 | 10.13300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 20.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 20.00 | P | Foreign Exchange Future | 10.18500 | 10.18300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 20.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 20.10 | P | Foreign Exchange Future | 10.28500 | 10.28300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 20.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 20.20 | P | Foreign Exchange Future | 10.38500 | 10.38300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 20.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 20.25 | P | Foreign Exchange Future | 10.43500 | 10.43300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 20.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 20.40 | P | Foreign Exchange Future | 10.58500 | 10.58300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 20.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 20.55 | P | Foreign Exchange Future | 10.73500 | 10.73300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 20.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 20.85 | P | Foreign Exchange Future | 11.03500 | 11.03300 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 20.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/07/2010 | € / R On 13-December-10 | 20.95 | P | Foreign Exchange Future | 11.13500 | 11.13300 | 0 |
| 12/07/2010 | AU\$ / R On 14-March-11 | | | Foreign Exchange Future | 6.71350 | 6.69840 | 51 |
| 12/07/2010 | AU\$ / R On 14-March-11 | 6.65 | C | Foreign Exchange Future | 0.33900 | 0.33700 | 0 |
| 12/07/2010 | AU\$ / R On 14-March-11 | 6.65 | P | Foreign Exchange Future | 0.27600 | 0.28900 | 0 |
| 12/07/2010 | AU\$ / R On 14-March-11 | 6.70 | C | Foreign Exchange Future | 0.31600 | 0.31400 | 0 |
| 12/07/2010 | AU\$ / R On 14-March-11 | 6.70 | P | Foreign Exchange Future | 0.30300 | 0.31600 | 0 |
| 12/07/2010 | AU\$ / R On 14-March-11 | 6.75 | C | Foreign Exchange Future | 0.29500 | 0.29500 | 0 |
| 12/07/2010 | AU\$ / R On 14-March-11 | 6.75 | P | Foreign Exchange Future | 0.33200 | 0.34700 | 0 |
| 12/07/2010 | AU\$ / R On 13-December-10 | 6.90 | C | Foreign Exchange Future | 0.16400 | 0.17000 | 0 |
| 12/07/2010 | AU\$ / R On 13-December-10 | 6.90 | P | Foreign Exchange Future | 0.37100 | 0.39200 | 0 |
| 12/07/2010 | AU\$ / R On 13-December-10 | 6.95 | C | Foreign Exchange Future | 0.15000 | 0.15700 | 200 |
| 12/07/2010 | AU\$ / R On 13-December-10 | 6.95 | P | Foreign Exchange Future | 0.40700 | 0.42900 | 0 |
| 12/07/2010 | CAD/ R On 13-December-10 | | | Foreign Exchange Future | 7.51120 | 7.52000 | 0 |
| 12/07/2010 | CAD/ R On 13-September-10 | 7.50 | C | Foreign Exchange Future | 0.10700 | 0.11200 | 0 |
| 12/07/2010 | CAD/ R On 13-September-10 | 7.50 | P | Foreign Exchange Future | 0.19100 | 0.18900 | 0 |
| 12/07/2010 | CAD/ R On 13-December-10 | 7.65 | C | Foreign Exchange Future | 0.16500 | 0.17700 | 0 |
| 12/07/2010 | CAD/ R On 13-December-10 | 7.65 | P | Foreign Exchange Future | 0.30400 | 0.30700 | 0 |
| 12/07/2010 | CAD/ R On 13-December-10 | 7.70 | C | Foreign Exchange Future | 0.14900 | 0.16000 | 0 |
| 12/07/2010 | CAD/ R On 13-December-10 | 7.70 | P | Foreign Exchange Future | 0.33800 | 0.34000 | 0 |
| 12/07/2010 | CAD/ R On 13-December-10 | 7.75 | C | Foreign Exchange Future | 0.13500 | 0.14500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2010 | CAD/ R On 13-December-10 | 7.75 | P | Foreign Exchange Future | 0.37400 | 0.37500 | 0 |
| 13/07/2010 | \$ / R On 13-June-11 | | | Foreign Exchange Future | 7.95460 | 8.01920 | 2,900 |
| 13/07/2010 | \$ / R On 13-December-10 | 3.05 | C | Foreign Exchange Future | 4.68700 | 4.75000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 3.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 3.70 | C | Foreign Exchange Future | 3.92700 | 3.99100 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 3.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 3.75 | C | Foreign Exchange Future | 3.87700 | 3.94100 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 3.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 3.80 | C | Foreign Exchange Future | 3.82700 | 3.89100 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 3.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 3.85 | C | Foreign Exchange Future | 3.88700 | 3.95000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 3.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 3.90 | C | Foreign Exchange Future | 3.83700 | 3.90000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 3.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 3.95 | C | Foreign Exchange Future | 3.78700 | 3.85000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 3.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.00 | C | Foreign Exchange Future | 3.73700 | 3.80000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.05 | C | Foreign Exchange Future | 3.68700 | 3.75000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.10 | C | Foreign Exchange Future | 3.63700 | 3.70000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.15 | C | Foreign Exchange Future | 3.58700 | 3.65000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.20 | C | Foreign Exchange Future | 3.53700 | 3.60000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.25 | C | Foreign Exchange Future | 3.48700 | 3.55000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.30 | C | Foreign Exchange Future | 3.43700 | 3.50000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.35 | C | Foreign Exchange Future | 3.38700 | 3.45000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.40 | C | Foreign Exchange Future | 3.33700 | 3.40000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.45 | C | Foreign Exchange Future | 3.28700 | 3.35000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.50 | C | Foreign Exchange Future | 3.23700 | 3.30000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 4.70 | C | Foreign Exchange Future | 2.92700 | 2.99100 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 4.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2010 | \$ / R On 13-September-10 | 4.75 | C | Foreign Exchange Future | 2.87700 | 2.94100 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 4.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 4.80 | C | Foreign Exchange Future | 2.82700 | 2.89100 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 4.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.85 | C | Foreign Exchange Future | 2.88700 | 2.95000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.90 | C | Foreign Exchange Future | 2.83700 | 2.90000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.95 | C | Foreign Exchange Future | 2.78700 | 2.85100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 4.95 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.00 | C | Foreign Exchange Future | 2.73700 | 2.80100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.00 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.05 | C | Foreign Exchange Future | 2.68800 | 2.75100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.10 | C | Foreign Exchange Future | 2.63800 | 2.70100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.15 | C | Foreign Exchange Future | 2.58800 | 2.65100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.20 | C | Foreign Exchange Future | 2.53800 | 2.60100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.25 | C | Foreign Exchange Future | 2.48800 | 2.55100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.25 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.30 | C | Foreign Exchange Future | 2.43800 | 2.50100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.30 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.35 | C | Foreign Exchange Future | 2.38800 | 2.45200 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.35 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.40 | C | Foreign Exchange Future | 2.33900 | 2.40200 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.40 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.45 | C | Foreign Exchange Future | 2.28900 | 2.35200 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.45 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.50 | C | Foreign Exchange Future | 2.23900 | 2.30200 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.50 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 5.70 | C | Foreign Exchange Future | 1.92700 | 1.99100 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 5.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 5.75 | C | Foreign Exchange Future | 1.87700 | 1.94100 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 5.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 5.80 | C | Foreign Exchange Future | 1.82700 | 1.89100 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 5.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.85 | C | Foreign Exchange Future | 1.89100 | 1.95400 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.85 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2010 | \$ / R On 13-December-10 | 5.90 | C | Foreign Exchange Future | 1.84200 | 1.90500 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.90 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.95 | C | Foreign Exchange Future | 1.79200 | 1.85500 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 5.95 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.00 | C | Foreign Exchange Future | 1.74300 | 1.80600 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.00 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.05 | C | Foreign Exchange Future | 1.69400 | 1.75700 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.05 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.10 | C | Foreign Exchange Future | 1.64400 | 1.70700 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.10 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.15 | C | Foreign Exchange Future | 1.59500 | 1.65800 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.15 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.20 | C | Foreign Exchange Future | 1.54600 | 1.60900 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.20 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.25 | C | Foreign Exchange Future | 1.49700 | 1.56000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.25 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.30 | C | Foreign Exchange Future | 1.44800 | 1.51100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.30 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.35 | C | Foreign Exchange Future | 1.40000 | 1.46200 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.35 | P | Foreign Exchange Future | 0.01300 | 0.01200 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.40 | C | Foreign Exchange Future | 1.35100 | 1.41300 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.40 | P | Foreign Exchange Future | 0.01400 | 0.01300 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.45 | C | Foreign Exchange Future | 1.30200 | 1.36500 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.45 | P | Foreign Exchange Future | 0.01500 | 0.01500 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.50 | C | Foreign Exchange Future | 1.25400 | 1.31600 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.50 | P | Foreign Exchange Future | 0.01700 | 0.01600 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 6.70 | C | Foreign Exchange Future | 0.93400 | 0.99600 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 6.70 | P | Foreign Exchange Future | 0.00700 | 0.00500 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 6.75 | C | Foreign Exchange Future | 0.88600 | 0.94700 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 6.75 | P | Foreign Exchange Future | 0.00900 | 0.00600 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 6.80 | C | Foreign Exchange Future | 0.83800 | 0.89900 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 6.80 | P | Foreign Exchange Future | 0.01100 | 0.00800 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.85 | C | Foreign Exchange Future | 0.92800 | 0.98500 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.85 | P | Foreign Exchange Future | 0.04100 | 0.03500 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.90 | C | Foreign Exchange Future | 0.88500 | 0.94200 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.90 | P | Foreign Exchange Future | 0.04800 | 0.04200 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.95 | C | Foreign Exchange Future | 0.84300 | 0.89900 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 6.95 | P | Foreign Exchange Future | 0.05600 | 0.04900 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 7.00 | C | Foreign Exchange Future | 0.80200 | 0.85700 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 7.00 | P | Foreign Exchange Future | 0.06500 | 0.05700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2010 | \$ / R On 13-December-10 | 7.05 | C | Foreign Exchange Future | 0.76200 | 0.81600 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 7.05 | P | Foreign Exchange Future | 0.07500 | 0.06600 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 7.10 | C | Foreign Exchange Future | 0.72300 | 0.77600 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 7.10 | P | Foreign Exchange Future | 0.08600 | 0.07600 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 7.15 | C | Foreign Exchange Future | 0.68500 | 0.73700 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 7.15 | P | Foreign Exchange Future | 0.09800 | 0.08700 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 7.20 | C | Foreign Exchange Future | 0.64900 | 0.69900 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 7.20 | P | Foreign Exchange Future | 0.11200 | 0.09900 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 7.25 | C | Foreign Exchange Future | 0.61300 | 0.66200 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 7.25 | P | Foreign Exchange Future | 0.12600 | 0.11200 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 7.30 | C | Foreign Exchange Future | 0.57900 | 0.62700 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 7.30 | P | Foreign Exchange Future | 0.14200 | 0.12700 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 7.35 | C | Foreign Exchange Future | 0.54600 | 0.59200 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 7.35 | P | Foreign Exchange Future | 0.15900 | 0.14200 | 0 |
| 13/07/2010 | \$ / R On 13-June-11 | 7.40 | C | Foreign Exchange Future | 0.81000 | 0.85600 | 0 |
| 13/07/2010 | \$ / R On 13-June-11 | 7.40 | P | Foreign Exchange Future | 0.25500 | 0.23700 | 0 |
| 13/07/2010 | \$ / R On 13-June-11 | 7.45 | C | Foreign Exchange Future | 0.78000 | 0.82500 | 0 |
| 13/07/2010 | \$ / R On 13-June-11 | 7.45 | P | Foreign Exchange Future | 0.27500 | 0.25600 | 0 |
| 13/07/2010 | \$ / R On 13-June-11 | 7.50 | C | Foreign Exchange Future | 0.75100 | 0.79500 | 0 |
| 13/07/2010 | \$ / R On 13-June-11 | 7.50 | P | Foreign Exchange Future | 0.29600 | 0.27600 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 7.60 | C | Foreign Exchange Future | 0.40000 | 0.43800 | 15,000 |
| 13/07/2010 | \$ / R On 13-December-10 | 7.60 | P | Foreign Exchange Future | 0.26300 | 0.23800 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 7.65 | C | Foreign Exchange Future | 0.19200 | 0.22600 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 7.65 | P | Foreign Exchange Future | 0.21500 | 0.18500 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 7.70 | C | Foreign Exchange Future | 0.35100 | 0.38500 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 7.70 | P | Foreign Exchange Future | 0.31400 | 0.28500 | 500 |
| 13/07/2010 | \$ / R On 13-September-10 | 7.75 | C | Foreign Exchange Future | 0.15300 | 0.18000 | 1,200 |
| 13/07/2010 | \$ / R On 13-September-10 | 7.75 | P | Foreign Exchange Future | 0.27600 | 0.23900 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 7.80 | C | Foreign Exchange Future | 0.30900 | 0.33700 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 7.80 | P | Foreign Exchange Future | 0.37200 | 0.33700 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 0.29100 | 0.31800 | 8,010 |
| 13/07/2010 | \$ / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.40400 | 0.36800 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 0.27500 | 0.30000 | 30,000 |
| 13/07/2010 | \$ / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.43800 | 0.40000 | 0 |
| 13/07/2010 | \$ / R On 14-March-11 | 7.95 | C | Foreign Exchange Future | 0.39900 | 0.42800 | 0 |
| 13/07/2010 | \$ / R On 14-March-11 | 7.95 | P | Foreign Exchange Future | 0.50500 | 0.46900 | 0 |
| 13/07/2010 | \$ / R On 14-March-11 | 8.00 | C | Foreign Exchange Future | 0.38200 | 0.41000 | 0 |
| 13/07/2010 | \$ / R On 14-March-11 | 8.00 | P | Foreign Exchange Future | 0.53800 | 0.50100 | 0 |
| 13/07/2010 | \$ / R On 14-March-11 | 8.05 | C | Foreign Exchange Future | 0.36600 | 0.39300 | 340 |
| 13/07/2010 | \$ / R On 14-March-11 | 8.05 | P | Foreign Exchange Future | 0.57200 | 0.53400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2010 | \$ / R On 13-December-10 | 8.10 | C | Foreign Exchange Future | 0.21900 | 0.23900 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 8.10 | P | Foreign Exchange Future | 0.58200 | 0.53900 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 8.15 | C | Foreign Exchange Future | 0.20700 | 0.22600 | 4,400 |
| 13/07/2010 | \$ / R On 13-December-10 | 8.15 | P | Foreign Exchange Future | 0.62000 | 0.57600 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 0.19600 | 0.21400 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 0.65900 | 0.61400 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 0.18600 | 0.20300 | 1,000 |
| 13/07/2010 | \$ / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 0.69900 | 0.65300 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 8.30 | C | Foreign Exchange Future | 0.17600 | 0.19200 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 8.30 | P | Foreign Exchange Future | 0.73900 | 0.69200 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 8.35 | C | Foreign Exchange Future | 0.16700 | 0.18200 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 8.35 | P | Foreign Exchange Future | 0.78000 | 0.73200 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 8.40 | C | Foreign Exchange Future | 0.15900 | 0.17300 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 8.40 | P | Foreign Exchange Future | 0.82200 | 0.77300 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 8.45 | C | Foreign Exchange Future | 0.15100 | 0.16400 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 8.45 | P | Foreign Exchange Future | 0.86400 | 0.81400 | 0 |
| 13/07/2010 | \$ / R On 14-March-11 | 8.50 | C | Foreign Exchange Future | 0.25500 | 0.27300 | 30,000 |
| 13/07/2010 | \$ / R On 14-March-11 | 8.50 | P | Foreign Exchange Future | 0.91100 | 0.86400 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 0.13600 | 0.14800 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 0.94900 | 0.89800 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 8.60 | C | Foreign Exchange Future | 0.13000 | 0.14100 | 1,000 |
| 13/07/2010 | \$ / R On 13-December-10 | 8.60 | P | Foreign Exchange Future | 0.99300 | 0.94100 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 8.70 | C | Foreign Exchange Future | 0.01600 | 0.02200 | 3,000 |
| 13/07/2010 | \$ / R On 13-September-10 | 8.70 | P | Foreign Exchange Future | 1.08900 | 1.03100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 8.80 | C | Foreign Exchange Future | 0.10700 | 0.11600 | 15,000 |
| 13/07/2010 | \$ / R On 13-December-10 | 8.80 | P | Foreign Exchange Future | 1.17000 | 1.11600 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 8.90 | C | Foreign Exchange Future | 0.09800 | 0.10600 | 30,000 |
| 13/07/2010 | \$ / R On 13-December-10 | 8.90 | P | Foreign Exchange Future | 1.26100 | 1.20600 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 9.00 | C | Foreign Exchange Future | 0.09000 | 0.09700 | 20,000 |
| 13/07/2010 | \$ / R On 13-December-10 | 9.00 | P | Foreign Exchange Future | 1.35300 | 1.29700 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 9.05 | C | Foreign Exchange Future | 0.08600 | 0.09300 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 9.05 | P | Foreign Exchange Future | 1.39900 | 1.34300 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 0.08300 | 0.08900 | 500 |
| 13/07/2010 | \$ / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 1.44600 | 1.38900 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 9.15 | C | Foreign Exchange Future | 0.00600 | 0.00900 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 9.15 | P | Foreign Exchange Future | 1.52900 | 1.46800 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 9.20 | C | Foreign Exchange Future | 0.07600 | 0.08200 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 9.20 | P | Foreign Exchange Future | 1.53900 | 1.48200 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 9.30 | C | Foreign Exchange Future | 0.00400 | 0.00700 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 9.30 | P | Foreign Exchange Future | 1.67700 | 1.61600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2010 | \$ / R On 13-December-10 | 9.50 | C | Foreign Exchange Future | 0.06100 | 0.06600 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 9.50 | P | Foreign Exchange Future | 1.82400 | 1.76600 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.05900 | 0.06300 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 1.87200 | 1.81300 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 9.70 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 9.70 | P | Foreign Exchange Future | 2.07500 | 2.01200 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 9.75 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 9.75 | P | Foreign Exchange Future | 2.12500 | 2.06200 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 9.80 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 9.80 | P | Foreign Exchange Future | 2.17500 | 2.11200 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 9.85 | C | Foreign Exchange Future | 0.04700 | 0.05100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 9.85 | P | Foreign Exchange Future | 2.16000 | 2.10100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.04500 | 0.04900 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 2.20800 | 2.14900 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.04300 | 0.04700 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 2.25600 | 2.19700 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.04200 | 0.04500 | 300 |
| 13/07/2010 | \$ / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 2.30500 | 2.24500 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 10.05 | C | Foreign Exchange Future | 0.04000 | 0.04300 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 10.05 | P | Foreign Exchange Future | 2.35300 | 2.29300 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 10.10 | C | Foreign Exchange Future | 0.03800 | 0.04100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 10.10 | P | Foreign Exchange Future | 2.40100 | 2.34100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 10.15 | C | Foreign Exchange Future | 0.03700 | 0.04000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 10.15 | P | Foreign Exchange Future | 2.45000 | 2.39000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.03500 | 0.03800 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 2.49800 | 2.43800 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.03400 | 0.03700 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 2.54700 | 2.48700 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 10.30 | C | Foreign Exchange Future | 0.03200 | 0.03500 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 10.30 | P | Foreign Exchange Future | 2.59500 | 2.53500 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 10.35 | C | Foreign Exchange Future | 0.03100 | 0.03400 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 10.35 | P | Foreign Exchange Future | 2.64400 | 2.58400 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 10.40 | C | Foreign Exchange Future | 0.03000 | 0.03200 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 10.40 | P | Foreign Exchange Future | 2.69300 | 2.63200 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 10.45 | C | Foreign Exchange Future | 0.02900 | 0.03100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 10.45 | P | Foreign Exchange Future | 2.74200 | 2.68100 | 0 |
| 13/07/2010 | \$ / R On 14-March-11 | 10.50 | C | Foreign Exchange Future | 0.07500 | 0.08000 | 30,000 |
| 13/07/2010 | \$ / R On 14-March-11 | 10.50 | P | Foreign Exchange Future | 2.73100 | 2.67100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 11.05 | C | Foreign Exchange Future | 0.01800 | 0.02000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 11.05 | P | Foreign Exchange Future | 3.33100 | 3.27000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2010 | \$ / R On 13-September-10 | 11.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 11.70 | P | Foreign Exchange Future | 4.07300 | 4.00900 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 11.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 11.75 | P | Foreign Exchange Future | 4.12300 | 4.05900 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 11.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 11.80 | P | Foreign Exchange Future | 4.17300 | 4.10900 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.01000 | 0.01200 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 4.12300 | 4.06200 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 4.17300 | 4.11100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 4.22200 | 4.16000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.00800 | 0.01000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 4.27100 | 4.21000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 4.32100 | 4.25900 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 4.37000 | 4.30800 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 12.15 | C | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 12.15 | P | Foreign Exchange Future | 4.42000 | 4.35800 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 4.46900 | 4.40700 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 4.51900 | 4.45700 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 12.30 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 12.30 | P | Foreign Exchange Future | 4.56800 | 4.50600 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 12.35 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 12.35 | P | Foreign Exchange Future | 4.61800 | 4.55600 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 4.66800 | 4.60500 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 12.45 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 12.45 | P | Foreign Exchange Future | 4.71700 | 4.65500 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 12.50 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 12.50 | P | Foreign Exchange Future | 4.76700 | 4.70500 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 13.05 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 13.05 | P | Foreign Exchange Future | 5.31500 | 5.25200 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 13.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 13.70 | P | Foreign Exchange Future | 6.07300 | 6.00900 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 13.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 13.75 | P | Foreign Exchange Future | 6.12300 | 6.05900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2010 | \$ / R On 13-September-10 | 13.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 13.80 | P | Foreign Exchange Future | 6.17300 | 6.10900 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 6.11400 | 6.05100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 6.16400 | 6.10100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 6.21400 | 6.15100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 6.26300 | 6.20100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 14.05 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 14.05 | P | Foreign Exchange Future | 6.31300 | 6.25100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 6.36300 | 6.30100 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 14.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 14.15 | P | Foreign Exchange Future | 6.41300 | 6.35000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 6.46300 | 6.40000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 6.51300 | 6.45000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 14.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 14.30 | P | Foreign Exchange Future | 6.56300 | 6.50000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 14.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 14.35 | P | Foreign Exchange Future | 6.61300 | 6.55000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 6.66300 | 6.60000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 14.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 14.45 | P | Foreign Exchange Future | 6.71300 | 6.65000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 14.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 14.50 | P | Foreign Exchange Future | 6.76300 | 6.70000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 15.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 15.05 | P | Foreign Exchange Future | 7.31300 | 7.25000 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 15.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 15.70 | P | Foreign Exchange Future | 8.07300 | 8.00900 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 15.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 15.75 | P | Foreign Exchange Future | 8.12300 | 8.05900 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 15.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-September-10 | 15.80 | P | Foreign Exchange Future | 8.17300 | 8.10900 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 8.11300 | 8.05000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2010 | \$ / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 8.16300 | 8.10000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 8.21300 | 8.15000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 8.26300 | 8.20000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 16.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 16.05 | P | Foreign Exchange Future | 8.31300 | 8.25000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 8.36300 | 8.30000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 16.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 16.15 | P | Foreign Exchange Future | 8.41300 | 8.35000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 8.46300 | 8.40000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 8.51300 | 8.45000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 16.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 16.30 | P | Foreign Exchange Future | 8.56300 | 8.50000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 16.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 16.35 | P | Foreign Exchange Future | 8.61300 | 8.55000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 8.66300 | 8.60000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 16.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 16.45 | P | Foreign Exchange Future | 8.71300 | 8.65000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 16.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | \$ / R On 13-December-10 | 16.50 | P | Foreign Exchange Future | 8.76300 | 8.70000 | 0 |
| 13/07/2010 | £ / R On 14-March-11 | | | Foreign Exchange Future | 11.88610 | 11.91360 | 510 |
| 13/07/2010 | £ / R On 14-March-11 | 11.75 | C | Foreign Exchange Future | 0.68000 | 0.69900 | 0 |
| 13/07/2010 | £ / R On 14-March-11 | 11.75 | P | Foreign Exchange Future | 0.54400 | 0.53500 | 0 |
| 13/07/2010 | £ / R On 14-March-11 | 11.80 | C | Foreign Exchange Future | 0.65800 | 0.67600 | 0 |
| 13/07/2010 | £ / R On 14-March-11 | 11.80 | P | Foreign Exchange Future | 0.57200 | 0.56200 | 0 |
| 13/07/2010 | £ / R On 14-March-11 | 11.85 | C | Foreign Exchange Future | 0.63600 | 0.65400 | 0 |
| 13/07/2010 | £ / R On 14-March-11 | 11.85 | P | Foreign Exchange Future | 0.60000 | 0.59000 | 0 |
| 13/07/2010 | £ / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.40200 | 0.42200 | 0 |
| 13/07/2010 | £ / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 0.57600 | 0.57000 | 0 |
| 13/07/2010 | £ / R On 13-September-10 | 12.00 | C | Foreign Exchange Future | 0.14200 | 0.15400 | 417 |
| 13/07/2010 | £ / R On 13-September-10 | 12.00 | P | Foreign Exchange Future | 0.58000 | 0.56400 | 0 |
| 13/07/2010 | £ / R On 13-September-10 | 12.70 | C | Foreign Exchange Future | 0.05300 | 0.05900 | 0 |
| 13/07/2010 | £ / R On 13-September-10 | 12.70 | P | Foreign Exchange Future | 1.19100 | 1.16900 | 0 |
| 13/07/2010 | £ / R On 13-September-10 | 12.75 | C | Foreign Exchange Future | 0.05000 | 0.05500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2010 | £ / R On 13-September-10 | 12.75 | P | Foreign Exchange Future | 1.23800 | 1.21500 | 0 |
| 13/07/2010 | £ / R On 13-September-10 | 12.80 | C | Foreign Exchange Future | 0.04700 | 0.05200 | 0 |
| 13/07/2010 | £ / R On 13-September-10 | 12.80 | P | Foreign Exchange Future | 1.28500 | 1.26200 | 0 |
| 13/07/2010 | ¥ / R On 13-December-10 | | | Foreign Exchange Future | 0.08810 | 0.08830 | 0 |
| 13/07/2010 | ¥ / R On 13-December-10 | 0.08 | C | Foreign Exchange Future | 0.01259 | 0.01282 | 0 |
| 13/07/2010 | ¥ / R On 13-December-10 | 0.08 | P | Foreign Exchange Future | 0.00049 | 0.00052 | 0 |
| 13/07/2010 | ¥ / R On 13-September-10 | 0.08 | C | Foreign Exchange Future | 0.00487 | 0.00507 | 0 |
| 13/07/2010 | ¥ / R On 13-September-10 | 0.08 | P | Foreign Exchange Future | 0.00107 | 0.00097 | 0 |
| 13/07/2010 | ¥ / R On 13-December-10 | 0.09 | C | Foreign Exchange Future | 0.00562 | 0.00576 | 0 |
| 13/07/2010 | ¥ / R On 13-December-10 | 0.09 | P | Foreign Exchange Future | 0.00352 | 0.00346 | 0 |
| 13/07/2010 | ¥ / R On 13-December-10 | 0.10 | C | Foreign Exchange Future | 0.00253 | 0.00251 | 0 |
| 13/07/2010 | ¥ / R On 13-December-10 | 0.10 | P | Foreign Exchange Future | 0.01043 | 0.01021 | 0 |
| 13/07/2010 | € / R On 14-March-11 | | | Foreign Exchange Future | 9.93890 | 9.95300 | 7,620 |
| 13/07/2010 | € / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 1.96100 | 1.97400 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 1.91200 | 1.92500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 7.95 | C | Foreign Exchange Future | 1.86300 | 1.87600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 7.95 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 8.00 | C | Foreign Exchange Future | 1.81400 | 1.82700 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 8.00 | P | Foreign Exchange Future | 0.01200 | 0.01200 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 8.10 | C | Foreign Exchange Future | 1.71600 | 1.72900 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 8.10 | P | Foreign Exchange Future | 0.01400 | 0.01400 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 1.61900 | 1.63100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 0.01700 | 0.01600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 1.57000 | 1.58300 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 0.01800 | 0.01800 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 8.40 | C | Foreign Exchange Future | 1.42600 | 1.43800 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 8.40 | P | Foreign Exchange Future | 0.02400 | 0.02300 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 1.28300 | 1.29500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 0.03100 | 0.03000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 8.85 | C | Foreign Exchange Future | 1.00600 | 1.01800 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 8.85 | P | Foreign Exchange Future | 0.05400 | 0.05300 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 8.90 | C | Foreign Exchange Future | 0.96400 | 0.97600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 8.90 | P | Foreign Exchange Future | 0.06200 | 0.06100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 8.95 | C | Foreign Exchange Future | 0.92300 | 0.93400 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 8.95 | P | Foreign Exchange Future | 0.07100 | 0.06900 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 9.00 | C | Foreign Exchange Future | 0.88200 | 0.89300 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 9.00 | P | Foreign Exchange Future | 0.08000 | 0.07800 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 0.80300 | 0.81400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2010 | € / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 0.10100 | 0.09900 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 9.20 | C | Foreign Exchange Future | 0.72800 | 0.73800 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 9.20 | P | Foreign Exchange Future | 0.12600 | 0.12300 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 9.25 | C | Foreign Exchange Future | 0.69200 | 0.70100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 9.25 | P | Foreign Exchange Future | 0.14000 | 0.13600 | 0 |
| 13/07/2010 | € / R On 13-September-10 | 9.30 | C | Foreign Exchange Future | 0.44500 | 0.45400 | 0 |
| 13/07/2010 | € / R On 13-September-10 | 9.30 | P | Foreign Exchange Future | 0.08200 | 0.07700 | 1,500 |
| 13/07/2010 | € / R On 13-December-10 | 9.40 | C | Foreign Exchange Future | 0.59100 | 0.59900 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 9.40 | P | Foreign Exchange Future | 0.18900 | 0.18400 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.49900 | 0.50600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 0.24700 | 0.24100 | 0 |
| 13/07/2010 | € / R On 14-March-11 | 9.75 | C | Foreign Exchange Future | 0.57600 | 0.58100 | 0 |
| 13/07/2010 | € / R On 14-March-11 | 9.75 | P | Foreign Exchange Future | 0.38700 | 0.37800 | 0 |
| 13/07/2010 | € / R On 14-March-11 | 9.80 | C | Foreign Exchange Future | 0.55000 | 0.55500 | 0 |
| 13/07/2010 | € / R On 14-March-11 | 9.80 | P | Foreign Exchange Future | 0.41100 | 0.40200 | 0 |
| 13/07/2010 | € / R On 14-March-11 | 9.85 | C | Foreign Exchange Future | 0.52600 | 0.53100 | 0 |
| 13/07/2010 | € / R On 14-March-11 | 9.85 | P | Foreign Exchange Future | 0.43700 | 0.42800 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.33000 | 0.33500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 0.42800 | 0.42000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.31300 | 0.31700 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 0.46100 | 0.45200 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.29700 | 0.30100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 0.49500 | 0.48600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 10.10 | C | Foreign Exchange Future | 0.26700 | 0.27000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 10.10 | P | Foreign Exchange Future | 0.56500 | 0.55500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.24000 | 0.24300 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 0.63800 | 0.62800 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.22800 | 0.23100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 0.67600 | 0.66600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 10.30 | C | Foreign Exchange Future | 0.21700 | 0.22000 | 60 |
| 13/07/2010 | € / R On 13-December-10 | 10.30 | P | Foreign Exchange Future | 0.71500 | 0.70500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 10.40 | C | Foreign Exchange Future | 0.19600 | 0.19800 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 10.40 | P | Foreign Exchange Future | 0.79400 | 0.78300 | 0 |
| 13/07/2010 | € / R On 13-September-10 | 10.50 | C | Foreign Exchange Future | 0.03300 | 0.03300 | 2,530 |
| 13/07/2010 | € / R On 13-September-10 | 10.50 | P | Foreign Exchange Future | 0.87000 | 0.85600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 10.55 | C | Foreign Exchange Future | 0.16900 | 0.17100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 10.55 | P | Foreign Exchange Future | 0.91700 | 0.90600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 10.85 | C | Foreign Exchange Future | 0.12700 | 0.12900 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 10.85 | P | Foreign Exchange Future | 1.17500 | 1.16400 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 10.90 | C | Foreign Exchange Future | 0.12100 | 0.12300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2010 | € / R On 13-December-10 | 10.90 | P | Foreign Exchange Future | 1.21900 | 1.20800 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 10.95 | C | Foreign Exchange Future | 0.11600 | 0.11800 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 10.95 | P | Foreign Exchange Future | 1.26400 | 1.25300 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 11.00 | C | Foreign Exchange Future | 0.11100 | 0.11300 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 11.00 | P | Foreign Exchange Future | 1.30900 | 1.29800 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 11.10 | C | Foreign Exchange Future | 0.10200 | 0.10400 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 11.10 | P | Foreign Exchange Future | 1.40000 | 1.38900 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 11.20 | C | Foreign Exchange Future | 0.09400 | 0.09500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 11.20 | P | Foreign Exchange Future | 1.49200 | 1.48000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 11.25 | C | Foreign Exchange Future | 0.09000 | 0.09200 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 11.25 | P | Foreign Exchange Future | 1.53800 | 1.52700 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 11.40 | C | Foreign Exchange Future | 0.08000 | 0.08100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 11.40 | P | Foreign Exchange Future | 1.67800 | 1.66600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 11.55 | C | Foreign Exchange Future | 0.07100 | 0.07300 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 11.55 | P | Foreign Exchange Future | 1.81900 | 1.80800 | 0 |
| 13/07/2010 | € / R On 13-September-10 | 11.66 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 13/07/2010 | € / R On 13-September-10 | 11.66 | P | Foreign Exchange Future | 2.00300 | 1.99100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.05700 | 0.05800 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 2.10500 | 2.09300 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.05400 | 0.05600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 2.15200 | 2.14100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.05200 | 0.05300 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 2.20000 | 2.18800 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.05000 | 0.05100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 2.24800 | 2.23600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.04700 | 0.04900 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 2.29500 | 2.28400 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.04500 | 0.04700 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 2.34300 | 2.33200 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.04200 | 0.04300 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 2.44000 | 2.42800 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.04000 | 0.04100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 2.48800 | 2.47600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.03500 | 0.03600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 2.63300 | 2.62100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 12.55 | C | Foreign Exchange Future | 0.03100 | 0.03200 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 12.55 | P | Foreign Exchange Future | 2.77900 | 2.76700 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 12.85 | C | Foreign Exchange Future | 0.02400 | 0.02500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 12.85 | P | Foreign Exchange Future | 3.07200 | 3.06000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 12.95 | C | Foreign Exchange Future | 0.02200 | 0.02300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2010 | € / R On 13-December-10 | 12.95 | P | Foreign Exchange Future | 3.17000 | 3.15800 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.01100 | 0.01200 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 4.05900 | 4.04700 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 4.10900 | 4.09600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 4.15800 | 4.14600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 4.20700 | 4.19500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 4.30600 | 4.29400 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 4.40500 | 4.39300 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 4.45500 | 4.44300 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 4.60400 | 4.59100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 14.55 | C | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 14.55 | P | Foreign Exchange Future | 4.75300 | 4.74000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 14.85 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 14.85 | P | Foreign Exchange Future | 5.05100 | 5.03900 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 14.95 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 14.95 | P | Foreign Exchange Future | 5.15100 | 5.13800 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 6.04900 | 6.03600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 6.09900 | 6.08600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 6.14900 | 6.13600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 6.19900 | 6.18600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 6.29900 | 6.28600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 6.39900 | 6.38600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 6.44900 | 6.43600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 6.59900 | 6.58600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 16.55 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2010 | € / R On 13-December-10 | 16.55 | P | Foreign Exchange Future | 6.74900 | 6.73600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 16.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 16.85 | P | Foreign Exchange Future | 7.04900 | 7.03600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 16.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 16.95 | P | Foreign Exchange Future | 7.14900 | 7.13600 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 17.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 17.85 | P | Foreign Exchange Future | 8.04800 | 8.03500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 17.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 17.90 | P | Foreign Exchange Future | 8.09800 | 8.08500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 17.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 17.95 | P | Foreign Exchange Future | 8.14800 | 8.13500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 18.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 18.00 | P | Foreign Exchange Future | 8.19800 | 8.18500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 18.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 18.10 | P | Foreign Exchange Future | 8.29800 | 8.28500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 18.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 18.20 | P | Foreign Exchange Future | 8.39800 | 8.38500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 18.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 18.25 | P | Foreign Exchange Future | 8.44800 | 8.43500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 18.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 18.40 | P | Foreign Exchange Future | 8.59800 | 8.58500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 18.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 18.55 | P | Foreign Exchange Future | 8.74800 | 8.73500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 18.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 18.85 | P | Foreign Exchange Future | 9.04800 | 9.03500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 18.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 18.95 | P | Foreign Exchange Future | 9.14800 | 9.13500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 19.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 19.85 | P | Foreign Exchange Future | 10.04800 | 10.03500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 19.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 19.90 | P | Foreign Exchange Future | 10.09800 | 10.08500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 19.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 19.95 | P | Foreign Exchange Future | 10.14800 | 10.13500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 20.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 20.00 | P | Foreign Exchange Future | 10.19800 | 10.18500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 20.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 20.10 | P | Foreign Exchange Future | 10.29800 | 10.28500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 20.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 20.20 | P | Foreign Exchange Future | 10.39800 | 10.38500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 20.25 | 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 |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2010 | € / R On 13-December-10 | 20.25 | P | Foreign Exchange Future | 10.44800 | 10.43500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 20.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 20.40 | P | Foreign Exchange Future | 10.59800 | 10.58500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 20.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 20.55 | P | Foreign Exchange Future | 10.74800 | 10.73500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 20.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 20.85 | P | Foreign Exchange Future | 11.04800 | 11.03500 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 20.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/07/2010 | € / R On 13-December-10 | 20.95 | P | Foreign Exchange Future | 11.14800 | 11.13500 | 0 |
| 13/07/2010 | AU\$ / R On 14-March-11 | | | Foreign Exchange Future | 6.69010 | 6.71350 | 51 |
| 13/07/2010 | AU\$ / R On 14-March-11 | 6.65 | C | Foreign Exchange Future | 0.32700 | 0.33900 | 0 |
| 13/07/2010 | AU\$ / R On 14-March-11 | 6.65 | P | Foreign Exchange Future | 0.28700 | 0.27600 | 0 |
| 13/07/2010 | AU\$ / R On 14-March-11 | 6.70 | C | Foreign Exchange Future | 0.30500 | 0.31600 | 0 |
| 13/07/2010 | AU\$ / R On 14-March-11 | 6.70 | P | Foreign Exchange Future | 0.31500 | 0.30300 | 0 |
| 13/07/2010 | AU\$ / R On 14-March-11 | 6.75 | C | Foreign Exchange Future | 0.28400 | 0.29500 | 0 |
| 13/07/2010 | AU\$ / R On 14-March-11 | 6.75 | P | Foreign Exchange Future | 0.34400 | 0.33200 | 0 |
| 13/07/2010 | AU\$ / R On 13-December-10 | 6.90 | C | Foreign Exchange Future | 0.15600 | 0.16400 | 0 |
| 13/07/2010 | AU\$ / R On 13-December-10 | 6.90 | P | Foreign Exchange Future | 0.38600 | 0.37100 | 0 |
| 13/07/2010 | AU\$ / R On 13-December-10 | 6.95 | C | Foreign Exchange Future | 0.14300 | 0.15000 | 200 |
| 13/07/2010 | AU\$ / R On 13-December-10 | 6.95 | P | Foreign Exchange Future | 0.42300 | 0.40700 | 0 |
| 13/07/2010 | CAD/ R On 13-December-10 | | | Foreign Exchange Future | 7.48960 | 7.51120 | 0 |
| 13/07/2010 | CAD/ R On 13-September-10 | 7.50 | C | Foreign Exchange Future | 0.09800 | 0.10700 | 0 |
| 13/07/2010 | CAD/ R On 13-September-10 | 7.50 | P | Foreign Exchange Future | 0.20400 | 0.19100 | 0 |
| 13/07/2010 | CAD/ R On 13-December-10 | 7.65 | C | Foreign Exchange Future | 0.15500 | 0.16500 | 0 |
| 13/07/2010 | CAD/ R On 13-December-10 | 7.65 | P | Foreign Exchange Future | 0.31500 | 0.30400 | 0 |
| 13/07/2010 | CAD/ R On 13-December-10 | 7.70 | C | Foreign Exchange Future | 0.13900 | 0.14900 | 0 |
| 13/07/2010 | CAD/ R On 13-December-10 | 7.70 | P | Foreign Exchange Future | 0.34900 | 0.33800 | 0 |
| 13/07/2010 | CAD/ R On 13-December-10 | 7.75 | C | Foreign Exchange Future | 0.12600 | 0.13500 | 0 |
| 13/07/2010 | CAD/ R On 13-December-10 | 7.75 | P | Foreign Exchange Future | 0.38600 | 0.37400 | 0 |
| 14/07/2010 | \$ / R On 13-June-11 | | | Foreign Exchange Future | 7.94820 | 7.95460 | 2,900 |
| 14/07/2010 | \$ / R On 13-December-10 | 3.05 | C | Foreign Exchange Future | 4.67700 | 4.68700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 3.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 3.70 | C | Foreign Exchange Future | 3.91600 | 3.92700 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 3.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 3.75 | C | Foreign Exchange Future | 3.86600 | 3.87700 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 3.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 3.80 | C | Foreign Exchange Future | 3.81600 | 3.82700 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 3.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 3.85 | C | Foreign Exchange Future | 3.87700 | 3.88700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 3.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2010 | \$ / R On 13-December-10 | 3.90 | C | Foreign Exchange Future | 3.82700 | 3.83700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 3.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 3.95 | C | Foreign Exchange Future | 3.77700 | 3.78700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 3.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.00 | C | Foreign Exchange Future | 3.72700 | 3.73700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.05 | C | Foreign Exchange Future | 3.67700 | 3.68700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.10 | C | Foreign Exchange Future | 3.62700 | 3.63700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.15 | C | Foreign Exchange Future | 3.57700 | 3.58700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.20 | C | Foreign Exchange Future | 3.52700 | 3.53700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.25 | C | Foreign Exchange Future | 3.47700 | 3.48700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.30 | C | Foreign Exchange Future | 3.42700 | 3.43700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.35 | C | Foreign Exchange Future | 3.37700 | 3.38700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.40 | C | Foreign Exchange Future | 3.32700 | 3.33700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.45 | C | Foreign Exchange Future | 3.27700 | 3.28700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.50 | C | Foreign Exchange Future | 3.22700 | 3.23700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 4.70 | C | Foreign Exchange Future | 2.91600 | 2.92700 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 4.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 4.75 | C | Foreign Exchange Future | 2.86600 | 2.87700 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 4.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 4.80 | C | Foreign Exchange Future | 2.81600 | 2.82700 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 4.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.85 | C | Foreign Exchange Future | 2.87800 | 2.88700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.85 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.90 | C | Foreign Exchange Future | 2.82800 | 2.83700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.90 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.95 | C | Foreign Exchange Future | 2.77800 | 2.78700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 4.95 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.00 | C | Foreign Exchange Future | 2.72800 | 2.73700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.00 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2010 | \$ / R On 13-December-10 | 5.05 | C | Foreign Exchange Future | 2.67800 | 2.68800 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.10 | C | Foreign Exchange Future | 2.62800 | 2.63800 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.15 | C | Foreign Exchange Future | 2.57800 | 2.58800 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.20 | C | Foreign Exchange Future | 2.52800 | 2.53800 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.25 | C | Foreign Exchange Future | 2.47900 | 2.48800 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.25 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.30 | C | Foreign Exchange Future | 2.42900 | 2.43800 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.30 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.35 | C | Foreign Exchange Future | 2.37900 | 2.38800 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.35 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.40 | C | Foreign Exchange Future | 2.32900 | 2.33900 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.40 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.45 | C | Foreign Exchange Future | 2.27900 | 2.28900 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.45 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.50 | C | Foreign Exchange Future | 2.23000 | 2.23900 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.50 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 5.70 | C | Foreign Exchange Future | 1.91700 | 1.92700 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 5.70 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 5.75 | C | Foreign Exchange Future | 1.86700 | 1.87700 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 5.75 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 5.80 | C | Foreign Exchange Future | 1.81700 | 1.82700 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 5.80 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.85 | C | Foreign Exchange Future | 1.88200 | 1.89100 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.85 | P | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.90 | C | Foreign Exchange Future | 1.83200 | 1.84200 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.90 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.95 | C | Foreign Exchange Future | 1.78300 | 1.79200 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 5.95 | P | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.00 | C | Foreign Exchange Future | 1.73400 | 1.74300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.00 | P | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.05 | C | Foreign Exchange Future | 1.68400 | 1.69400 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.05 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.10 | C | Foreign Exchange Future | 1.63500 | 1.64400 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.10 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.15 | C | Foreign Exchange Future | 1.58600 | 1.59500 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.15 | P | Foreign Exchange Future | 0.00900 | 0.00800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2010 | \$ / R On 13-December-10 | 6.20 | C | Foreign Exchange Future | 1.53700 | 1.54600 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.20 | P | Foreign Exchange Future | 0.01000 | 0.00900 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.25 | C | Foreign Exchange Future | 1.48800 | 1.49700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.25 | P | Foreign Exchange Future | 0.01100 | 0.01000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.30 | C | Foreign Exchange Future | 1.43900 | 1.44800 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.30 | P | Foreign Exchange Future | 0.01200 | 0.01100 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.35 | C | Foreign Exchange Future | 1.39000 | 1.40000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.35 | P | Foreign Exchange Future | 0.01300 | 0.01300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.40 | C | Foreign Exchange Future | 1.34200 | 1.35100 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.40 | P | Foreign Exchange Future | 0.01500 | 0.01400 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.45 | C | Foreign Exchange Future | 1.29300 | 1.30200 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.45 | P | Foreign Exchange Future | 0.01600 | 0.01500 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.50 | C | Foreign Exchange Future | 1.24500 | 1.25400 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.50 | P | Foreign Exchange Future | 0.01800 | 0.01700 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 6.70 | C | Foreign Exchange Future | 0.92400 | 0.93400 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 6.70 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 6.75 | C | Foreign Exchange Future | 0.87500 | 0.88600 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 6.75 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 6.80 | C | Foreign Exchange Future | 0.82800 | 0.83800 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 6.80 | P | Foreign Exchange Future | 0.01200 | 0.01100 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.85 | C | Foreign Exchange Future | 0.92100 | 0.92800 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.85 | P | Foreign Exchange Future | 0.04400 | 0.04100 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.90 | C | Foreign Exchange Future | 0.87900 | 0.88500 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.90 | P | Foreign Exchange Future | 0.05200 | 0.04800 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.95 | C | Foreign Exchange Future | 0.83700 | 0.84300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 6.95 | P | Foreign Exchange Future | 0.06000 | 0.05600 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 7.00 | C | Foreign Exchange Future | 0.79600 | 0.80200 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 7.00 | P | Foreign Exchange Future | 0.06900 | 0.06500 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 7.05 | C | Foreign Exchange Future | 0.75600 | 0.76200 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 7.05 | P | Foreign Exchange Future | 0.07900 | 0.07500 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 7.10 | C | Foreign Exchange Future | 0.71700 | 0.72300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 7.10 | P | Foreign Exchange Future | 0.09000 | 0.08600 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 7.15 | C | Foreign Exchange Future | 0.67900 | 0.68500 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 7.15 | P | Foreign Exchange Future | 0.10200 | 0.09800 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 7.20 | C | Foreign Exchange Future | 0.64200 | 0.64900 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 7.20 | P | Foreign Exchange Future | 0.11500 | 0.11200 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 7.25 | C | Foreign Exchange Future | 0.60600 | 0.61300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 7.25 | P | Foreign Exchange Future | 0.12900 | 0.12600 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 7.30 | C | Foreign Exchange Future | 0.57200 | 0.57900 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 7.30 | P | Foreign Exchange Future | 0.14500 | 0.14200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2010 | \$ / R On 13-December-10 | 7.35 | C | Foreign Exchange Future | 0.53900 | 0.54600 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 7.35 | P | Foreign Exchange Future | 0.16200 | 0.15900 | 0 |
| 14/07/2010 | \$ / R On 13-June-11 | 7.40 | C | Foreign Exchange Future | 0.80700 | 0.81000 | 0 |
| 14/07/2010 | \$ / R On 13-June-11 | 7.40 | P | Foreign Exchange Future | 0.25900 | 0.25500 | 0 |
| 14/07/2010 | \$ / R On 13-June-11 | 7.45 | C | Foreign Exchange Future | 0.77700 | 0.78000 | 0 |
| 14/07/2010 | \$ / R On 13-June-11 | 7.45 | P | Foreign Exchange Future | 0.27900 | 0.27500 | 0 |
| 14/07/2010 | \$ / R On 13-June-11 | 7.50 | C | Foreign Exchange Future | 0.74800 | 0.75100 | 0 |
| 14/07/2010 | \$ / R On 13-June-11 | 7.50 | P | Foreign Exchange Future | 0.30000 | 0.29600 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 7.60 | C | Foreign Exchange Future | 0.39100 | 0.40000 | 15,000 |
| 14/07/2010 | \$ / R On 13-December-10 | 7.60 | P | Foreign Exchange Future | 0.26400 | 0.26300 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 7.65 | C | Foreign Exchange Future | 0.18300 | 0.19200 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 7.65 | P | Foreign Exchange Future | 0.21700 | 0.21500 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 7.70 | C | Foreign Exchange Future | 0.34100 | 0.35100 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 7.70 | P | Foreign Exchange Future | 0.31400 | 0.31400 | 500 |
| 14/07/2010 | \$ / R On 13-September-10 | 7.75 | C | Foreign Exchange Future | 0.14600 | 0.15300 | 1,200 |
| 14/07/2010 | \$ / R On 13-September-10 | 7.75 | P | Foreign Exchange Future | 0.28000 | 0.27600 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 7.80 | C | Foreign Exchange Future | 0.30200 | 0.30900 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 7.80 | P | Foreign Exchange Future | 0.37500 | 0.37200 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 0.28500 | 0.29100 | 8,010 |
| 14/07/2010 | \$ / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.40800 | 0.40400 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 0.26900 | 0.27500 | 30,000 |
| 14/07/2010 | \$ / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.44200 | 0.43800 | 0 |
| 14/07/2010 | \$ / R On 14-March-11 | 7.95 | C | Foreign Exchange Future | 0.39400 | 0.39900 | 0 |
| 14/07/2010 | \$ / R On 14-March-11 | 7.95 | P | Foreign Exchange Future | 0.50700 | 0.50500 | 0 |
| 14/07/2010 | \$ / R On 14-March-11 | 8.00 | C | Foreign Exchange Future | 0.37800 | 0.38200 | 0 |
| 14/07/2010 | \$ / R On 14-March-11 | 8.00 | P | Foreign Exchange Future | 0.54100 | 0.53800 | 0 |
| 14/07/2010 | \$ / R On 14-March-11 | 8.05 | C | Foreign Exchange Future | 0.36200 | 0.36600 | 340 |
| 14/07/2010 | \$ / R On 14-March-11 | 8.05 | P | Foreign Exchange Future | 0.57500 | 0.57200 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 8.10 | C | Foreign Exchange Future | 0.21300 | 0.21900 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 8.10 | P | Foreign Exchange Future | 0.58600 | 0.58200 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 8.15 | C | Foreign Exchange Future | 0.20100 | 0.20700 | 4,400 |
| 14/07/2010 | \$ / R On 13-December-10 | 8.15 | P | Foreign Exchange Future | 0.62400 | 0.62000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 0.19000 | 0.19600 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 0.66300 | 0.65900 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 0.18000 | 0.18600 | 1,000 |
| 14/07/2010 | \$ / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 0.70300 | 0.69900 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 8.30 | C | Foreign Exchange Future | 0.17000 | 0.17600 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 8.30 | P | Foreign Exchange Future | 0.74300 | 0.73900 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 8.35 | C | Foreign Exchange Future | 0.16100 | 0.16700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 8.35 | P | Foreign Exchange Future | 0.78400 | 0.78000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2010 | \$ / R On 13-December-10 | 8.40 | C | Foreign Exchange Future | 0.15300 | 0.15900 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 8.40 | P | Foreign Exchange Future | 0.82600 | 0.82200 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 8.45 | C | Foreign Exchange Future | 0.14500 | 0.15100 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 8.45 | P | Foreign Exchange Future | 0.86800 | 0.86400 | 0 |
| 14/07/2010 | \$ / R On 14-March-11 | 8.50 | C | Foreign Exchange Future | 0.25000 | 0.25500 | 30,000 |
| 14/07/2010 | \$ / R On 14-March-11 | 8.50 | P | Foreign Exchange Future | 0.91300 | 0.91100 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 0.13100 | 0.13600 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 0.95400 | 0.94900 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 8.60 | C | Foreign Exchange Future | 0.12400 | 0.13000 | 1,000 |
| 14/07/2010 | \$ / R On 13-December-10 | 8.60 | P | Foreign Exchange Future | 0.99700 | 0.99300 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 8.70 | C | Foreign Exchange Future | 0.01400 | 0.01600 | 3,000 |
| 14/07/2010 | \$ / R On 13-September-10 | 8.70 | P | Foreign Exchange Future | 1.09800 | 1.08900 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 8.80 | C | Foreign Exchange Future | 0.10200 | 0.10700 | 15,000 |
| 14/07/2010 | \$ / R On 13-December-10 | 8.80 | P | Foreign Exchange Future | 1.17500 | 1.17000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 8.90 | C | Foreign Exchange Future | 0.09300 | 0.09800 | 30,000 |
| 14/07/2010 | \$ / R On 13-December-10 | 8.90 | P | Foreign Exchange Future | 1.26600 | 1.26100 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 9.00 | C | Foreign Exchange Future | 0.08500 | 0.09000 | 20,000 |
| 14/07/2010 | \$ / R On 13-December-10 | 9.00 | P | Foreign Exchange Future | 1.35800 | 1.35300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 9.05 | C | Foreign Exchange Future | 0.08200 | 0.08600 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 9.05 | P | Foreign Exchange Future | 1.40500 | 1.39900 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 0.07800 | 0.08300 | 500 |
| 14/07/2010 | \$ / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 1.45100 | 1.44600 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 9.15 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 9.15 | P | Foreign Exchange Future | 1.53900 | 1.52900 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 9.20 | C | Foreign Exchange Future | 0.07200 | 0.07600 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 9.20 | P | Foreign Exchange Future | 1.54500 | 1.53900 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 9.30 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 9.30 | P | Foreign Exchange Future | 1.68800 | 1.67700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 9.50 | C | Foreign Exchange Future | 0.05700 | 0.06100 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 9.50 | P | Foreign Exchange Future | 1.83000 | 1.82400 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.05500 | 0.05900 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 1.87800 | 1.87200 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 9.70 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 9.70 | P | Foreign Exchange Future | 2.08600 | 2.07500 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 9.75 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 9.75 | P | Foreign Exchange Future | 2.13500 | 2.12500 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 9.80 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 9.80 | P | Foreign Exchange Future | 2.18500 | 2.17500 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 9.85 | C | Foreign Exchange Future | 0.04300 | 0.04700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 9.85 | P | Foreign Exchange Future | 2.16600 | 2.16000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2010 | \$ / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.04200 | 0.04500 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 2.21500 | 2.20800 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.04000 | 0.04300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 2.26300 | 2.25600 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.03800 | 0.04200 | 300 |
| 14/07/2010 | \$ / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 2.31100 | 2.30500 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 10.05 | C | Foreign Exchange Future | 0.03600 | 0.04000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 10.05 | P | Foreign Exchange Future | 2.35900 | 2.35300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 10.10 | C | Foreign Exchange Future | 0.03500 | 0.03800 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 10.10 | P | Foreign Exchange Future | 2.40800 | 2.40100 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 10.15 | C | Foreign Exchange Future | 0.03300 | 0.03700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 10.15 | P | Foreign Exchange Future | 2.45600 | 2.45000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.03200 | 0.03500 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 2.50500 | 2.49800 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.03100 | 0.03400 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 2.55400 | 2.54700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 10.30 | C | Foreign Exchange Future | 0.02900 | 0.03200 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 10.30 | P | Foreign Exchange Future | 2.60200 | 2.59500 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 10.35 | C | Foreign Exchange Future | 0.02800 | 0.03100 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 10.35 | P | Foreign Exchange Future | 2.65100 | 2.64400 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 10.40 | C | Foreign Exchange Future | 0.02700 | 0.03000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 10.40 | P | Foreign Exchange Future | 2.70000 | 2.69300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 10.45 | C | Foreign Exchange Future | 0.02600 | 0.02900 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 10.45 | P | Foreign Exchange Future | 2.74900 | 2.74200 | 0 |
| 14/07/2010 | \$ / R On 14-March-11 | 10.50 | C | Foreign Exchange Future | 0.07100 | 0.07500 | 30,000 |
| 14/07/2010 | \$ / R On 14-March-11 | 10.50 | P | Foreign Exchange Future | 2.73400 | 2.73100 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 11.05 | C | Foreign Exchange Future | 0.01600 | 0.01800 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 11.05 | P | Foreign Exchange Future | 3.33900 | 3.33100 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 11.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 11.70 | P | Foreign Exchange Future | 4.08400 | 4.07300 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 11.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 11.75 | P | Foreign Exchange Future | 4.13400 | 4.12300 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 11.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 11.80 | P | Foreign Exchange Future | 4.18400 | 4.17300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 4.13200 | 4.12300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.00800 | 0.01000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 4.18100 | 4.17300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 4.23100 | 4.22200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2010 | \$ / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 4.28000 | 4.27100 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 4.33000 | 4.32100 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 4.37900 | 4.37000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 12.15 | C | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 12.15 | P | Foreign Exchange Future | 4.42900 | 4.42000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 4.47800 | 4.46900 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 4.52800 | 4.51900 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 12.30 | C | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 12.30 | P | Foreign Exchange Future | 4.57800 | 4.56800 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 12.35 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 12.35 | P | Foreign Exchange Future | 4.62700 | 4.61800 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 4.67700 | 4.66800 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 12.45 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 12.45 | P | Foreign Exchange Future | 4.72700 | 4.71700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 12.50 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 12.50 | P | Foreign Exchange Future | 4.77700 | 4.76700 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 13.05 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 13.05 | P | Foreign Exchange Future | 5.32500 | 5.31500 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 13.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 13.70 | P | Foreign Exchange Future | 6.08400 | 6.07300 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 13.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 13.75 | P | Foreign Exchange Future | 6.13400 | 6.12300 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 13.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 13.80 | P | Foreign Exchange Future | 6.18400 | 6.17300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 6.12400 | 6.11400 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 6.17300 | 6.16400 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 6.22300 | 6.21400 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 6.27300 | 6.26300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 14.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 14.05 | P | Foreign Exchange Future | 6.32300 | 6.31300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2010 | \$ / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 6.37300 | 6.36300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 14.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 14.15 | P | Foreign Exchange Future | 6.42300 | 6.41300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 6.47300 | 6.46300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 6.52300 | 6.51300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 14.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 14.30 | P | Foreign Exchange Future | 6.57300 | 6.56300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 14.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 14.35 | P | Foreign Exchange Future | 6.62300 | 6.61300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 6.67300 | 6.66300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 14.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 14.45 | P | Foreign Exchange Future | 6.72300 | 6.71300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 14.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 14.50 | P | Foreign Exchange Future | 6.77300 | 6.76300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 15.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 15.05 | P | Foreign Exchange Future | 7.32300 | 7.31300 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 15.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 15.70 | P | Foreign Exchange Future | 8.08400 | 8.07300 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 15.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 15.75 | P | Foreign Exchange Future | 8.13400 | 8.12300 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 15.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-September-10 | 15.80 | P | Foreign Exchange Future | 8.18400 | 8.17300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 8.12300 | 8.11300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 8.17300 | 8.16300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 8.22300 | 8.21300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 8.27300 | 8.26300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 16.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 16.05 | P | Foreign Exchange Future | 8.32300 | 8.31300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 8.37300 | 8.36300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 16.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 16.15 | P | Foreign Exchange Future | 8.42300 | 8.41300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2010 | \$ / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 8.47300 | 8.46300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 8.52300 | 8.51300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 16.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 16.30 | P | Foreign Exchange Future | 8.57300 | 8.56300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 16.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 16.35 | P | Foreign Exchange Future | 8.62300 | 8.61300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 8.67300 | 8.66300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 16.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 16.45 | P | Foreign Exchange Future | 8.72300 | 8.71300 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 16.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | \$ / R On 13-December-10 | 16.50 | P | Foreign Exchange Future | 8.77300 | 8.76300 | 0 |
| 14/07/2010 | £ / R On 14-March-11 | | | Foreign Exchange Future | 11.94350 | 11.88610 | 510 |
| 14/07/2010 | £ / R On 14-March-11 | 11.75 | C | Foreign Exchange Future | 0.69800 | 0.68000 | 0 |
| 14/07/2010 | £ / R On 14-March-11 | 11.75 | P | Foreign Exchange Future | 0.50500 | 0.54400 | 0 |
| 14/07/2010 | £ / R On 14-March-11 | 11.80 | C | Foreign Exchange Future | 0.67500 | 0.65800 | 0 |
| 14/07/2010 | £ / R On 14-March-11 | 11.80 | P | Foreign Exchange Future | 0.53200 | 0.57200 | 0 |
| 14/07/2010 | £ / R On 14-March-11 | 11.85 | C | Foreign Exchange Future | 0.65300 | 0.63600 | 0 |
| 14/07/2010 | £ / R On 14-March-11 | 11.85 | P | Foreign Exchange Future | 0.56000 | 0.60000 | 0 |
| 14/07/2010 | £ / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.41700 | 0.40200 | 0 |
| 14/07/2010 | £ / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 0.53700 | 0.57600 | 0 |
| 14/07/2010 | £ / R On 13-September-10 | 12.00 | C | Foreign Exchange Future | 0.15000 | 0.14200 | 417 |
| 14/07/2010 | £ / R On 13-September-10 | 12.00 | P | Foreign Exchange Future | 0.53600 | 0.58000 | 0 |
| 14/07/2010 | £ / R On 13-September-10 | 12.70 | C | Foreign Exchange Future | 0.05500 | 0.05300 | 0 |
| 14/07/2010 | £ / R On 13-September-10 | 12.70 | P | Foreign Exchange Future | 1.14100 | 1.19100 | 0 |
| 14/07/2010 | £ / R On 13-September-10 | 12.75 | C | Foreign Exchange Future | 0.05100 | 0.05000 | 0 |
| 14/07/2010 | £ / R On 13-September-10 | 12.75 | P | Foreign Exchange Future | 1.18700 | 1.23800 | 0 |
| 14/07/2010 | £ / R On 13-September-10 | 12.80 | C | Foreign Exchange Future | 0.04800 | 0.04700 | 0 |
| 14/07/2010 | £ / R On 13-September-10 | 12.80 | P | Foreign Exchange Future | 1.23400 | 1.28500 | 0 |
| 14/07/2010 | ¥ / R On 13-December-10 | | | Foreign Exchange Future | 0.08750 | 0.08810 | 0 |
| 14/07/2010 | ¥ / R On 13-December-10 | 0.08 | C | Foreign Exchange Future | 0.01204 | 0.01259 | 0 |
| 14/07/2010 | ¥ / R On 13-December-10 | 0.08 | P | Foreign Exchange Future | 0.00054 | 0.00049 | 0 |
| 14/07/2010 | ¥ / R On 13-September-10 | 0.08 | C | Foreign Exchange Future | 0.00443 | 0.00487 | 0 |
| 14/07/2010 | ¥ / R On 13-September-10 | 0.08 | P | Foreign Exchange Future | 0.00123 | 0.00107 | 0 |
| 14/07/2010 | ¥ / R On 13-December-10 | 0.09 | C | Foreign Exchange Future | 0.00526 | 0.00562 | 0 |
| 14/07/2010 | ¥ / R On 13-December-10 | 0.09 | P | Foreign Exchange Future | 0.00376 | 0.00352 | 0 |
| 14/07/2010 | ¥ / R On 13-December-10 | 0.10 | C | Foreign Exchange Future | 0.00231 | 0.00253 | 0 |
| 14/07/2010 | ¥ / R On 13-December-10 | 0.10 | P | Foreign Exchange Future | 0.01081 | 0.01043 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2010 | € / R On 14-March-11 | | | Foreign Exchange Future | 9.97040 | 9.93890 | 7,620 |
| 14/07/2010 | € / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 1.98900 | 1.96100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 1.94000 | 1.91200 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.00800 | 0.01000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 7.95 | C | Foreign Exchange Future | 1.89100 | 1.86300 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 7.95 | P | Foreign Exchange Future | 0.00900 | 0.01100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 8.00 | C | Foreign Exchange Future | 1.84200 | 1.81400 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 8.00 | P | Foreign Exchange Future | 0.01000 | 0.01200 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 8.10 | C | Foreign Exchange Future | 1.74300 | 1.71600 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 8.10 | P | Foreign Exchange Future | 0.01100 | 0.01400 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 1.64600 | 1.61900 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 0.01400 | 0.01700 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 1.59700 | 1.57000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 0.01500 | 0.01800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 8.40 | C | Foreign Exchange Future | 1.45200 | 1.42600 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 8.40 | P | Foreign Exchange Future | 0.02000 | 0.02400 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 1.30800 | 1.28300 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 0.02600 | 0.03100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 8.85 | C | Foreign Exchange Future | 1.02700 | 1.00600 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 8.85 | P | Foreign Exchange Future | 0.04500 | 0.05400 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 8.90 | C | Foreign Exchange Future | 0.98400 | 0.96400 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 8.90 | P | Foreign Exchange Future | 0.05200 | 0.06200 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 8.95 | C | Foreign Exchange Future | 0.94200 | 0.92300 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 8.95 | P | Foreign Exchange Future | 0.06000 | 0.07100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 9.00 | C | Foreign Exchange Future | 0.90000 | 0.88200 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 9.00 | P | Foreign Exchange Future | 0.06800 | 0.08000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 0.82000 | 0.80300 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 0.08800 | 0.10100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 9.20 | C | Foreign Exchange Future | 0.74300 | 0.72800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 9.20 | P | Foreign Exchange Future | 0.11100 | 0.12600 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 9.25 | C | Foreign Exchange Future | 0.70600 | 0.69200 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 9.25 | P | Foreign Exchange Future | 0.12400 | 0.14000 | 0 |
| 14/07/2010 | € / R On 13-September-10 | 9.30 | C | Foreign Exchange Future | 0.46100 | 0.44500 | 0 |
| 14/07/2010 | € / R On 13-September-10 | 9.30 | P | Foreign Exchange Future | 0.07000 | 0.08200 | 1,500 |
| 14/07/2010 | € / R On 13-December-10 | 9.40 | C | Foreign Exchange Future | 0.60200 | 0.59100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 9.40 | P | Foreign Exchange Future | 0.17000 | 0.18900 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.50800 | 0.49900 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 0.22600 | 0.24700 | 0 |
| 14/07/2010 | € / R On 14-March-11 | 9.75 | C | Foreign Exchange Future | 0.58200 | 0.57600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2010 | € / R On 14-March-11 | 9.75 | P | Foreign Exchange Future | 0.36200 | 0.38700 | 0 |
| 14/07/2010 | € / R On 14-March-11 | 9.80 | C | Foreign Exchange Future | 0.55600 | 0.55000 | 0 |
| 14/07/2010 | € / R On 14-March-11 | 9.80 | P | Foreign Exchange Future | 0.38600 | 0.41100 | 0 |
| 14/07/2010 | € / R On 14-March-11 | 9.85 | C | Foreign Exchange Future | 0.53100 | 0.52600 | 0 |
| 14/07/2010 | € / R On 14-March-11 | 9.85 | P | Foreign Exchange Future | 0.41100 | 0.43700 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.33200 | 0.33000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 0.40000 | 0.42800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.31400 | 0.31300 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 0.43200 | 0.46100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.29700 | 0.29700 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 0.46500 | 0.49500 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 10.10 | C | Foreign Exchange Future | 0.26600 | 0.26700 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 10.10 | P | Foreign Exchange Future | 0.53400 | 0.56500 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.23900 | 0.24000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 0.60700 | 0.63800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.22600 | 0.22800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 0.64400 | 0.67600 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 10.30 | C | Foreign Exchange Future | 0.21400 | 0.21700 | 60 |
| 14/07/2010 | € / R On 13-December-10 | 10.30 | P | Foreign Exchange Future | 0.68200 | 0.71500 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 10.40 | C | Foreign Exchange Future | 0.19300 | 0.19600 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 10.40 | P | Foreign Exchange Future | 0.76100 | 0.79400 | 0 |
| 14/07/2010 | € / R On 13-September-10 | 10.50 | C | Foreign Exchange Future | 0.03100 | 0.03300 | 2,530 |
| 14/07/2010 | € / R On 13-September-10 | 10.50 | P | Foreign Exchange Future | 0.84000 | 0.87000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 10.55 | C | Foreign Exchange Future | 0.16500 | 0.16900 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 10.55 | P | Foreign Exchange Future | 0.88300 | 0.91700 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 10.85 | C | Foreign Exchange Future | 0.12300 | 0.12700 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 10.85 | P | Foreign Exchange Future | 1.14100 | 1.17500 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 10.90 | C | Foreign Exchange Future | 0.11700 | 0.12100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 10.90 | P | Foreign Exchange Future | 1.18500 | 1.21900 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 10.95 | C | Foreign Exchange Future | 0.11200 | 0.11600 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 10.95 | P | Foreign Exchange Future | 1.23000 | 1.26400 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 11.00 | C | Foreign Exchange Future | 0.10700 | 0.11100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 11.00 | P | Foreign Exchange Future | 1.27500 | 1.30900 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 11.10 | C | Foreign Exchange Future | 0.09800 | 0.10200 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 11.10 | P | Foreign Exchange Future | 1.36600 | 1.40000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 11.20 | C | Foreign Exchange Future | 0.09000 | 0.09400 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 11.20 | P | Foreign Exchange Future | 1.45800 | 1.49200 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 11.25 | C | Foreign Exchange Future | 0.08600 | 0.09000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 11.25 | P | Foreign Exchange Future | 1.50400 | 1.53800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 11.40 | C | Foreign Exchange Future | 0.07600 | 0.08000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2010 | € / R On 13-December-10 | 11.40 | P | Foreign Exchange Future | 1.64400 | 1.67800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 11.55 | C | Foreign Exchange Future | 0.06800 | 0.07100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 11.55 | P | Foreign Exchange Future | 1.78600 | 1.81900 | 0 |
| 14/07/2010 | € / R On 13-September-10 | 11.66 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 14/07/2010 | € / R On 13-September-10 | 11.66 | P | Foreign Exchange Future | 1.97600 | 2.00300 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.05400 | 0.05700 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 2.07200 | 2.10500 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.05200 | 0.05400 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 2.12000 | 2.15200 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.04900 | 0.05200 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 2.16700 | 2.20000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.04600 | 0.05000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 2.21400 | 2.24800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.04400 | 0.04700 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 2.26200 | 2.29500 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.04200 | 0.04500 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 2.31000 | 2.34300 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.03800 | 0.04200 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 2.40600 | 2.44000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.03600 | 0.04000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 2.45400 | 2.48800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.03100 | 0.03500 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 2.59900 | 2.63300 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 12.55 | C | Foreign Exchange Future | 0.02700 | 0.03100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 12.55 | P | Foreign Exchange Future | 2.74500 | 2.77900 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 12.85 | C | Foreign Exchange Future | 0.02000 | 0.02400 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 12.85 | P | Foreign Exchange Future | 3.03800 | 3.07200 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 12.95 | C | Foreign Exchange Future | 0.01800 | 0.02200 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 12.95 | P | Foreign Exchange Future | 3.13600 | 3.17000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.00800 | 0.01100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 4.02600 | 4.05900 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.00800 | 0.01100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 4.07600 | 4.10900 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.00700 | 0.01000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 4.12500 | 4.15800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 4.17500 | 4.20700 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 4.27400 | 4.30600 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2010 | € / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 4.37400 | 4.40500 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 4.42300 | 4.45500 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 4.57300 | 4.60400 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 14.55 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 14.55 | P | Foreign Exchange Future | 4.72200 | 4.75300 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 14.85 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 14.85 | P | Foreign Exchange Future | 5.02100 | 5.05100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 14.95 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 14.95 | P | Foreign Exchange Future | 5.12000 | 5.15100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 6.01900 | 6.04900 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 6.06900 | 6.09900 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 6.11900 | 6.14900 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 6.16900 | 6.19900 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 6.26900 | 6.29900 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 6.36900 | 6.39900 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 6.41900 | 6.44900 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 6.56900 | 6.59900 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 16.55 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 16.55 | P | Foreign Exchange Future | 6.71900 | 6.74900 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 16.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 16.85 | P | Foreign Exchange Future | 7.01900 | 7.04900 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 16.95 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 16.95 | P | Foreign Exchange Future | 7.11800 | 7.14900 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 17.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 17.85 | P | Foreign Exchange Future | 8.01800 | 8.04800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 17.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 17.90 | P | Foreign Exchange Future | 8.06800 | 8.09800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 17.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 17.95 | P | Foreign Exchange Future | 8.11800 | 8.14800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 18.00 | 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 |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2010 | € / R On 13-December-10 | 18.00 | P | Foreign Exchange Future | 8.16800 | 8.19800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 18.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 18.10 | P | Foreign Exchange Future | 8.26800 | 8.29800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 18.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 18.20 | P | Foreign Exchange Future | 8.36800 | 8.39800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 18.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 18.25 | P | Foreign Exchange Future | 8.41800 | 8.44800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 18.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 18.40 | P | Foreign Exchange Future | 8.56800 | 8.59800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 18.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 18.55 | P | Foreign Exchange Future | 8.71800 | 8.74800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 18.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 18.85 | P | Foreign Exchange Future | 9.01800 | 9.04800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 18.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 18.95 | P | Foreign Exchange Future | 9.11800 | 9.14800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 19.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 19.85 | P | Foreign Exchange Future | 10.01800 | 10.04800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 19.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 19.90 | P | Foreign Exchange Future | 10.06800 | 10.09800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 19.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 19.95 | P | Foreign Exchange Future | 10.11800 | 10.14800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 20.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 20.00 | P | Foreign Exchange Future | 10.16800 | 10.19800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 20.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 20.10 | P | Foreign Exchange Future | 10.26800 | 10.29800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 20.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 20.20 | P | Foreign Exchange Future | 10.36800 | 10.39800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 20.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 20.25 | P | Foreign Exchange Future | 10.41800 | 10.44800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 20.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 20.40 | P | Foreign Exchange Future | 10.56800 | 10.59800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 20.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 20.55 | P | Foreign Exchange Future | 10.71800 | 10.74800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 20.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 20.85 | P | Foreign Exchange Future | 11.01800 | 11.04800 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 20.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/07/2010 | € / R On 13-December-10 | 20.95 | P | Foreign Exchange Future | 11.11800 | 11.14800 | 0 |
| 14/07/2010 | AU\$ / R On 14-March-11 | | | Foreign Exchange Future | 6.71750 | 6.69010 | 5 |
| 14/07/2010 | AU\$ / R On 14-March-11 | 6.65 | C | Foreign Exchange Future | 0.33400 | 0.32700 | 0 |
| 14/07/2010 | AU\$ / R On 14-March-11 | 6.65 | P | Foreign Exchange Future | 0.26700 | 0.28700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2010 | AU\$ / R On 14-March-11 | 6.70 | C | Foreign Exchange Future | 0.31100 | 0.30500 | 0 |
| 14/07/2010 | AU\$ / R On 14-March-11 | 6.70 | P | Foreign Exchange Future | 0.29400 | 0.31500 | 0 |
| 14/07/2010 | AU\$ / R On 14-March-11 | 6.75 | C | Foreign Exchange Future | 0.28900 | 0.28400 | 0 |
| 14/07/2010 | AU\$ / R On 14-March-11 | 6.75 | P | Foreign Exchange Future | 0.32200 | 0.34400 | 0 |
| 14/07/2010 | AU\$ / R On 13-December-10 | 6.90 | C | Foreign Exchange Future | 0.15900 | 0.15600 | 0 |
| 14/07/2010 | AU\$ / R On 13-December-10 | 6.90 | P | Foreign Exchange Future | 0.36400 | 0.38600 | 0 |
| 14/07/2010 | AU\$ / R On 13-December-10 | 6.95 | C | Foreign Exchange Future | 0.14500 | 0.14300 | 200 |
| 14/07/2010 | AU\$ / R On 13-December-10 | 6.95 | P | Foreign Exchange Future | 0.40000 | 0.42300 | 0 |
| 14/07/2010 | CAD/ R On 13-December-10 | | | Foreign Exchange Future | 7.46690 | 7.48960 | 0 |
| 14/07/2010 | CAD/ R On 13-September-10 | 7.50 | C | Foreign Exchange Future | 0.08800 | 0.09800 | 0 |
| 14/07/2010 | CAD/ R On 13-September-10 | 7.50 | P | Foreign Exchange Future | 0.21700 | 0.20400 | 0 |
| 14/07/2010 | CAD/ R On 13-December-10 | 7.65 | C | Foreign Exchange Future | 0.14400 | 0.15500 | 0 |
| 14/07/2010 | CAD/ R On 13-December-10 | 7.65 | P | Foreign Exchange Future | 0.32700 | 0.31500 | 0 |
| 14/07/2010 | CAD/ R On 13-December-10 | 7.70 | C | Foreign Exchange Future | 0.13000 | 0.13900 | 0 |
| 14/07/2010 | CAD/ R On 13-December-10 | 7.70 | P | Foreign Exchange Future | 0.36300 | 0.34900 | 0 |
| 14/07/2010 | CAD/ R On 13-December-10 | 7.75 | C | Foreign Exchange Future | 0.11700 | 0.12600 | 0 |
| 14/07/2010 | CAD/ R On 13-December-10 | 7.75 | P | Foreign Exchange Future | 0.40000 | 0.38600 | 0 |
| 15/07/2010 | \$ / R On 13-June-11 | | | Foreign Exchange Future | 7.96960 | 7.94820 | 2,900 |
| 15/07/2010 | \$ / R On 13-December-10 | 3.05 | C | Foreign Exchange Future | 4.69500 | 4.67700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 3.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 3.70 | C | Foreign Exchange Future | 3.93500 | 3.91600 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 3.70 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 3.75 | C | Foreign Exchange Future | 3.88500 | 3.86600 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 3.75 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 3.80 | C | Foreign Exchange Future | 3.83500 | 3.81600 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 3.80 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 3.85 | C | Foreign Exchange Future | 3.89500 | 3.87700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 3.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 3.90 | C | Foreign Exchange Future | 3.84500 | 3.82700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 3.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 3.95 | C | Foreign Exchange Future | 3.79500 | 3.77700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 3.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.00 | C | Foreign Exchange Future | 3.74500 | 3.72700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.05 | C | Foreign Exchange Future | 3.69500 | 3.67700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.10 | C | Foreign Exchange Future | 3.64500 | 3.62700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.15 | C | Foreign Exchange Future | 3.59500 | 3.57700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2010 | \$ / R On 13-December-10 | 4.20 | C | Foreign Exchange Future | 3.54500 | 3.52700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.25 | C | Foreign Exchange Future | 3.49500 | 3.47700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.30 | C | Foreign Exchange Future | 3.44500 | 3.42700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.35 | C | Foreign Exchange Future | 3.39500 | 3.37700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.40 | C | Foreign Exchange Future | 3.34500 | 3.32700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.45 | C | Foreign Exchange Future | 3.29600 | 3.27700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.45 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.50 | C | Foreign Exchange Future | 3.24600 | 3.22700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.50 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 4.70 | C | Foreign Exchange Future | 2.93500 | 2.91600 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 4.70 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 4.75 | C | Foreign Exchange Future | 2.88500 | 2.86600 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 4.75 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 4.80 | C | Foreign Exchange Future | 2.83500 | 2.81600 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 4.80 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.85 | C | Foreign Exchange Future | 2.89600 | 2.87800 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.85 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.90 | C | Foreign Exchange Future | 2.84600 | 2.82800 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.90 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.95 | C | Foreign Exchange Future | 2.79600 | 2.77800 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 4.95 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.00 | C | Foreign Exchange Future | 2.74600 | 2.72800 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.00 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.05 | C | Foreign Exchange Future | 2.69600 | 2.67800 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.10 | C | Foreign Exchange Future | 2.64600 | 2.62800 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.15 | C | Foreign Exchange Future | 2.59600 | 2.57800 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.20 | C | Foreign Exchange Future | 2.54700 | 2.52800 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.20 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.25 | C | Foreign Exchange Future | 2.49700 | 2.47900 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.25 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.30 | C | Foreign Exchange Future | 2.44700 | 2.42900 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.30 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2010 | \$ / R On 13-December-10 | 5.35 | C | Foreign Exchange Future | 2.39700 | 2.37900 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.35 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.40 | C | Foreign Exchange Future | 2.34700 | 2.32900 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.40 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.45 | C | Foreign Exchange Future | 2.29700 | 2.27900 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.45 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.50 | C | Foreign Exchange Future | 2.24800 | 2.23000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.50 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 5.70 | C | Foreign Exchange Future | 1.93500 | 1.91700 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 5.70 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 5.75 | C | Foreign Exchange Future | 1.88500 | 1.86700 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 5.75 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 5.80 | C | Foreign Exchange Future | 1.83500 | 1.81700 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 5.80 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.85 | C | Foreign Exchange Future | 1.90000 | 1.88200 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.85 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.90 | C | Foreign Exchange Future | 1.85000 | 1.83200 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.90 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.95 | C | Foreign Exchange Future | 1.80100 | 1.78300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 5.95 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.00 | C | Foreign Exchange Future | 1.75200 | 1.73400 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.00 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.05 | C | Foreign Exchange Future | 1.70200 | 1.68400 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.05 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.10 | C | Foreign Exchange Future | 1.65300 | 1.63500 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.10 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.15 | C | Foreign Exchange Future | 1.60400 | 1.58600 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.15 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.20 | C | Foreign Exchange Future | 1.55500 | 1.53700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.20 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.25 | C | Foreign Exchange Future | 1.50600 | 1.48800 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.25 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.30 | C | Foreign Exchange Future | 1.45700 | 1.43900 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.30 | P | Foreign Exchange Future | 0.01200 | 0.01200 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.35 | C | Foreign Exchange Future | 1.40800 | 1.39000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.35 | P | Foreign Exchange Future | 0.01300 | 0.01300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.40 | C | Foreign Exchange Future | 1.36000 | 1.34200 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.40 | P | Foreign Exchange Future | 0.01500 | 0.01500 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.45 | C | Foreign Exchange Future | 1.31200 | 1.29300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.45 | P | Foreign Exchange Future | 0.01700 | 0.01600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2010 | \$ / R On 13-December-10 | 6.50 | C | Foreign Exchange Future | 1.26300 | 1.24500 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.50 | P | Foreign Exchange Future | 0.01800 | 0.01800 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 6.70 | C | Foreign Exchange Future | 0.94000 | 0.92400 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 6.70 | P | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 6.75 | C | Foreign Exchange Future | 0.89200 | 0.87500 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 6.75 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 6.80 | C | Foreign Exchange Future | 0.84400 | 0.82800 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 6.80 | P | Foreign Exchange Future | 0.01000 | 0.01200 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.85 | C | Foreign Exchange Future | 0.93700 | 0.92100 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.85 | P | Foreign Exchange Future | 0.04200 | 0.04400 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.90 | C | Foreign Exchange Future | 0.89400 | 0.87900 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.90 | P | Foreign Exchange Future | 0.04900 | 0.05200 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.95 | C | Foreign Exchange Future | 0.85200 | 0.83700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 6.95 | P | Foreign Exchange Future | 0.05700 | 0.06000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 7.00 | C | Foreign Exchange Future | 0.81100 | 0.79600 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 7.00 | P | Foreign Exchange Future | 0.06600 | 0.06900 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 7.05 | C | Foreign Exchange Future | 0.77000 | 0.75600 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 7.05 | P | Foreign Exchange Future | 0.07500 | 0.07900 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 7.10 | C | Foreign Exchange Future | 0.73100 | 0.71700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 7.10 | P | Foreign Exchange Future | 0.08600 | 0.09000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 7.15 | C | Foreign Exchange Future | 0.69300 | 0.67900 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 7.15 | P | Foreign Exchange Future | 0.09800 | 0.10200 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 7.20 | C | Foreign Exchange Future | 0.65600 | 0.64200 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 7.20 | P | Foreign Exchange Future | 0.11100 | 0.11500 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 7.25 | C | Foreign Exchange Future | 0.62000 | 0.60600 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 7.25 | P | Foreign Exchange Future | 0.12500 | 0.12900 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 7.30 | C | Foreign Exchange Future | 0.58500 | 0.57200 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 7.30 | P | Foreign Exchange Future | 0.14000 | 0.14500 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 7.35 | C | Foreign Exchange Future | 0.55100 | 0.53900 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 7.35 | P | Foreign Exchange Future | 0.15600 | 0.16200 | 0 |
| 15/07/2010 | \$ / R On 13-June-11 | 7.40 | C | Foreign Exchange Future | 0.82100 | 0.80700 | 0 |
| 15/07/2010 | \$ / R On 13-June-11 | 7.40 | P | Foreign Exchange Future | 0.25100 | 0.25900 | 0 |
| 15/07/2010 | \$ / R On 13-June-11 | 7.45 | C | Foreign Exchange Future | 0.79100 | 0.77700 | 0 |
| 15/07/2010 | \$ / R On 13-June-11 | 7.45 | P | Foreign Exchange Future | 0.27100 | 0.27900 | 0 |
| 15/07/2010 | \$ / R On 13-June-11 | 7.50 | C | Foreign Exchange Future | 0.76100 | 0.74800 | 0 |
| 15/07/2010 | \$ / R On 13-June-11 | 7.50 | P | Foreign Exchange Future | 0.29100 | 0.30000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 7.60 | C | Foreign Exchange Future | 0.40200 | 0.39100 | 15,000 |
| 15/07/2010 | \$ / R On 13-December-10 | 7.60 | P | Foreign Exchange Future | 0.25700 | 0.26400 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 7.65 | C | Foreign Exchange Future | 0.18400 | 0.18300 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 7.65 | P | Foreign Exchange Future | 0.20000 | 0.21700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2010 | \$ / R On 13-December-10 | 7.70 | C | Foreign Exchange Future | 0.35100 | 0.34100 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 7.70 | P | Foreign Exchange Future | 0.30600 | 0.31400 | 500 |
| 15/07/2010 | \$ / R On 13-September-10 | 7.75 | C | Foreign Exchange Future | 0.14600 | 0.14600 | 1,200 |
| 15/07/2010 | \$ / R On 13-September-10 | 7.75 | P | Foreign Exchange Future | 0.26200 | 0.28000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 7.80 | C | Foreign Exchange Future | 0.30800 | 0.30200 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 7.80 | P | Foreign Exchange Future | 0.36300 | 0.37500 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 0.29000 | 0.28500 | 8,010 |
| 15/07/2010 | \$ / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.39500 | 0.40800 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 0.27300 | 0.26900 | 30,000 |
| 15/07/2010 | \$ / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.42800 | 0.44200 | 0 |
| 15/07/2010 | \$ / R On 14-March-11 | 7.95 | C | Foreign Exchange Future | 0.40200 | 0.39400 | 0 |
| 15/07/2010 | \$ / R On 14-March-11 | 7.95 | P | Foreign Exchange Future | 0.49500 | 0.50700 | 0 |
| 15/07/2010 | \$ / R On 14-March-11 | 8.00 | C | Foreign Exchange Future | 0.38500 | 0.37800 | 0 |
| 15/07/2010 | \$ / R On 14-March-11 | 8.00 | P | Foreign Exchange Future | 0.52800 | 0.54100 | 0 |
| 15/07/2010 | \$ / R On 14-March-11 | 8.05 | C | Foreign Exchange Future | 0.36900 | 0.36200 | 340 |
| 15/07/2010 | \$ / R On 14-March-11 | 8.05 | P | Foreign Exchange Future | 0.56200 | 0.57500 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 8.10 | C | Foreign Exchange Future | 0.21600 | 0.21300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 8.10 | P | Foreign Exchange Future | 0.57100 | 0.58600 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 8.15 | C | Foreign Exchange Future | 0.20400 | 0.20100 | 4,400 |
| 15/07/2010 | \$ / R On 13-December-10 | 8.15 | P | Foreign Exchange Future | 0.60900 | 0.62400 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 0.19300 | 0.19000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 0.64800 | 0.66300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 0.18300 | 0.18000 | 1,000 |
| 15/07/2010 | \$ / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 0.68800 | 0.70300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 8.30 | C | Foreign Exchange Future | 0.17300 | 0.17000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 8.30 | P | Foreign Exchange Future | 0.72800 | 0.74300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 8.35 | C | Foreign Exchange Future | 0.16400 | 0.16100 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 8.35 | P | Foreign Exchange Future | 0.76900 | 0.78400 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 8.40 | C | Foreign Exchange Future | 0.15500 | 0.15300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 8.40 | P | Foreign Exchange Future | 0.81000 | 0.82600 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 8.45 | C | Foreign Exchange Future | 0.14700 | 0.14500 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 8.45 | P | Foreign Exchange Future | 0.85200 | 0.86800 | 0 |
| 15/07/2010 | \$ / R On 14-March-11 | 8.50 | C | Foreign Exchange Future | 0.25500 | 0.25000 | 30,000 |
| 15/07/2010 | \$ / R On 14-March-11 | 8.50 | P | Foreign Exchange Future | 0.89800 | 0.91300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 0.13200 | 0.13100 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 0.93700 | 0.95400 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 8.60 | C | Foreign Exchange Future | 0.12600 | 0.12400 | 1,000 |
| 15/07/2010 | \$ / R On 13-December-10 | 8.60 | P | Foreign Exchange Future | 0.98100 | 0.99700 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 8.70 | C | Foreign Exchange Future | 0.01300 | 0.01400 | 3,000 |
| 15/07/2010 | \$ / R On 13-September-10 | 8.70 | P | Foreign Exchange Future | 1.07900 | 1.09800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2010 | \$ / R On 13-December-10 | 8.80 | C | Foreign Exchange Future | 0.10300 | 0.10200 | 15,000 |
| 15/07/2010 | \$ / R On 13-December-10 | 8.80 | P | Foreign Exchange Future | 1.15800 | 1.17500 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 8.90 | C | Foreign Exchange Future | 0.09400 | 0.09300 | 30,000 |
| 15/07/2010 | \$ / R On 13-December-10 | 8.90 | P | Foreign Exchange Future | 1.24900 | 1.26600 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 9.00 | C | Foreign Exchange Future | 0.08600 | 0.08500 | 20,000 |
| 15/07/2010 | \$ / R On 13-December-10 | 9.00 | P | Foreign Exchange Future | 1.34100 | 1.35800 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 9.05 | C | Foreign Exchange Future | 0.08200 | 0.08200 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 9.05 | P | Foreign Exchange Future | 1.38700 | 1.40500 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 0.07900 | 0.07800 | 500 |
| 15/07/2010 | \$ / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 1.43400 | 1.45100 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 9.15 | C | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 9.15 | P | Foreign Exchange Future | 1.52100 | 1.53900 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 9.20 | C | Foreign Exchange Future | 0.07200 | 0.07200 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 9.20 | P | Foreign Exchange Future | 1.52700 | 1.54500 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 9.30 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 9.30 | P | Foreign Exchange Future | 1.66900 | 1.68800 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 9.50 | C | Foreign Exchange Future | 0.05700 | 0.05700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 9.50 | P | Foreign Exchange Future | 1.81200 | 1.83000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.05500 | 0.05500 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 1.86000 | 1.87800 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 9.70 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 9.70 | P | Foreign Exchange Future | 2.06800 | 2.08600 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 9.75 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 9.75 | P | Foreign Exchange Future | 2.11700 | 2.13500 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 9.80 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 9.80 | P | Foreign Exchange Future | 2.16700 | 2.18500 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 9.85 | C | Foreign Exchange Future | 0.04400 | 0.04300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 9.85 | P | Foreign Exchange Future | 2.14900 | 2.16600 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.04200 | 0.04200 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 2.19700 | 2.21500 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.04000 | 0.04000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 2.24500 | 2.26300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.03800 | 0.03800 | 300 |
| 15/07/2010 | \$ / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 2.29300 | 2.31100 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 10.05 | C | Foreign Exchange Future | 0.03700 | 0.03600 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 10.05 | P | Foreign Exchange Future | 2.34200 | 2.35900 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 10.10 | C | Foreign Exchange Future | 0.03500 | 0.03500 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 10.10 | P | Foreign Exchange Future | 2.39000 | 2.40800 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 10.15 | C | Foreign Exchange Future | 0.03400 | 0.03300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 10.15 | P | Foreign Exchange Future | 2.43900 | 2.45600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2010 | \$ / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.03200 | 0.03200 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 2.48700 | 2.50500 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.03100 | 0.03100 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 2.53600 | 2.55400 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 10.30 | C | Foreign Exchange Future | 0.03000 | 0.02900 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 10.30 | P | Foreign Exchange Future | 2.58500 | 2.60200 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 10.35 | C | Foreign Exchange Future | 0.02800 | 0.02800 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 10.35 | P | Foreign Exchange Future | 2.63300 | 2.65100 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 10.40 | C | Foreign Exchange Future | 0.02700 | 0.02700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 10.40 | P | Foreign Exchange Future | 2.68200 | 2.70000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 10.45 | C | Foreign Exchange Future | 0.02600 | 0.02600 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 10.45 | P | Foreign Exchange Future | 2.73100 | 2.74900 | 0 |
| 15/07/2010 | \$ / R On 14-March-11 | 10.50 | C | Foreign Exchange Future | 0.07200 | 0.07100 | 30,000 |
| 15/07/2010 | \$ / R On 14-March-11 | 10.50 | P | Foreign Exchange Future | 2.71500 | 2.73400 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 11.05 | C | Foreign Exchange Future | 0.01700 | 0.01600 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 11.05 | P | Foreign Exchange Future | 3.32200 | 3.33900 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 11.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 11.70 | P | Foreign Exchange Future | 4.06600 | 4.08400 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 11.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 11.75 | P | Foreign Exchange Future | 4.11600 | 4.13400 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 11.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 11.80 | P | Foreign Exchange Future | 4.16600 | 4.18400 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 4.11400 | 4.13200 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.00900 | 0.00800 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 4.16400 | 4.18100 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 4.21300 | 4.23100 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 4.26300 | 4.28000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 4.31200 | 4.33000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 4.36200 | 4.37900 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 12.15 | C | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 12.15 | P | Foreign Exchange Future | 4.41100 | 4.42900 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 4.46100 | 4.47800 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 4.51000 | 4.52800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2010 | \$ / R On 13-December-10 | 12.30 | C | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 12.30 | P | Foreign Exchange Future | 4.56000 | 4.57800 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 12.35 | C | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 12.35 | P | Foreign Exchange Future | 4.61000 | 4.62700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 4.65900 | 4.67700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 12.45 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 12.45 | P | Foreign Exchange Future | 4.70900 | 4.72700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 12.50 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 12.50 | P | Foreign Exchange Future | 4.75900 | 4.77700 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 13.05 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 13.05 | P | Foreign Exchange Future | 5.30700 | 5.32500 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 13.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 13.70 | P | Foreign Exchange Future | 6.06600 | 6.08400 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 13.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 13.75 | P | Foreign Exchange Future | 6.11600 | 6.13400 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 13.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 13.80 | P | Foreign Exchange Future | 6.16600 | 6.18400 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 6.10500 | 6.12400 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 6.15500 | 6.17300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 6.20500 | 6.22300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 6.25500 | 6.27300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 14.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 14.05 | P | Foreign Exchange Future | 6.30500 | 6.32300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 6.35500 | 6.37300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 14.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 14.15 | P | Foreign Exchange Future | 6.40500 | 6.42300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 6.45500 | 6.47300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 6.50500 | 6.52300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 14.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 14.30 | P | Foreign Exchange Future | 6.55500 | 6.57300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 14.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 14.35 | P | Foreign Exchange Future | 6.60500 | 6.62300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2010 | \$ / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 6.65500 | 6.67300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 14.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 14.45 | P | Foreign Exchange Future | 6.70500 | 6.72300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 14.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 14.50 | P | Foreign Exchange Future | 6.75500 | 6.77300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 15.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 15.05 | P | Foreign Exchange Future | 7.30500 | 7.32300 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 15.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 15.70 | P | Foreign Exchange Future | 8.06600 | 8.08400 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 15.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 15.75 | P | Foreign Exchange Future | 8.11600 | 8.13400 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 15.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-September-10 | 15.80 | P | Foreign Exchange Future | 8.16600 | 8.18400 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 8.10500 | 8.12300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 8.15500 | 8.17300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 8.20500 | 8.22300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 8.25500 | 8.27300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 16.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 16.05 | P | Foreign Exchange Future | 8.30500 | 8.32300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 8.35500 | 8.37300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 16.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 16.15 | P | Foreign Exchange Future | 8.40500 | 8.42300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 8.45500 | 8.47300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 8.50500 | 8.52300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 16.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 16.30 | P | Foreign Exchange Future | 8.55500 | 8.57300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 16.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 16.35 | P | Foreign Exchange Future | 8.60500 | 8.62300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 8.65500 | 8.67300 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 16.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 16.45 | P | Foreign Exchange Future | 8.70500 | 8.72300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2010 | \$ / R On 13-December-10 | 16.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | \$ / R On 13-December-10 | 16.50 | P | Foreign Exchange Future | 8.75500 | 8.77300 | 0 |
| 15/07/2010 | £ / R On 14-March-11 | | | Foreign Exchange Future | 12.06200 | 11.94350 | 510 |
| 15/07/2010 | £ / R On 14-March-11 | 11.75 | C | Foreign Exchange Future | 0.76800 | 0.69800 | 0 |
| 15/07/2010 | £ / R On 14-March-11 | 11.75 | P | Foreign Exchange Future | 0.45600 | 0.50500 | 0 |
| 15/07/2010 | £ / R On 14-March-11 | 11.80 | C | Foreign Exchange Future | 0.74300 | 0.67500 | 0 |
| 15/07/2010 | £ / R On 14-March-11 | 11.80 | P | Foreign Exchange Future | 0.48100 | 0.53200 | 0 |
| 15/07/2010 | £ / R On 14-March-11 | 11.85 | C | Foreign Exchange Future | 0.71900 | 0.65300 | 0 |
| 15/07/2010 | £ / R On 14-March-11 | 11.85 | P | Foreign Exchange Future | 0.50700 | 0.56000 | 0 |
| 15/07/2010 | £ / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.47100 | 0.41700 | 0 |
| 15/07/2010 | £ / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 0.47600 | 0.53700 | 0 |
| 15/07/2010 | £ / R On 13-September-10 | 12.00 | C | Foreign Exchange Future | 0.18100 | 0.15000 | 417 |
| 15/07/2010 | £ / R On 13-September-10 | 12.00 | P | Foreign Exchange Future | 0.45200 | 0.53600 | 0 |
| 15/07/2010 | £ / R On 13-September-10 | 12.70 | C | Foreign Exchange Future | 0.06600 | 0.05500 | 0 |
| 15/07/2010 | £ / R On 13-September-10 | 12.70 | P | Foreign Exchange Future | 1.03700 | 1.14100 | 0 |
| 15/07/2010 | £ / R On 13-September-10 | 12.75 | C | Foreign Exchange Future | 0.06100 | 0.05100 | 0 |
| 15/07/2010 | £ / R On 13-September-10 | 12.75 | P | Foreign Exchange Future | 1.08200 | 1.18700 | 0 |
| 15/07/2010 | £ / R On 13-September-10 | 12.80 | C | Foreign Exchange Future | 0.05700 | 0.04800 | 0 |
| 15/07/2010 | £ / R On 13-September-10 | 12.80 | P | Foreign Exchange Future | 1.12800 | 1.23400 | 0 |
| 15/07/2010 | ¥ / R On 13-December-10 | | | Foreign Exchange Future | 0.08880 | 0.08750 | 0 |
| 15/07/2010 | ¥ / R On 13-December-10 | 0.08 | C | Foreign Exchange Future | 0.01325 | 0.01204 | 0 |
| 15/07/2010 | ¥ / R On 13-December-10 | 0.08 | P | Foreign Exchange Future | 0.00045 | 0.00054 | 0 |
| 15/07/2010 | ¥ / R On 13-September-10 | 0.08 | C | Foreign Exchange Future | 0.00533 | 0.00443 | 0 |
| 15/07/2010 | ¥ / R On 13-September-10 | 0.08 | P | Foreign Exchange Future | 0.00083 | 0.00123 | 0 |
| 15/07/2010 | ¥ / R On 13-December-10 | 0.09 | C | Foreign Exchange Future | 0.00600 | 0.00526 | 0 |
| 15/07/2010 | ¥ / R On 13-December-10 | 0.09 | P | Foreign Exchange Future | 0.00320 | 0.00376 | 0 |
| 15/07/2010 | ¥ / R On 13-December-10 | 0.10 | C | Foreign Exchange Future | 0.00265 | 0.00231 | 0 |
| 15/07/2010 | ¥ / R On 13-December-10 | 0.10 | P | Foreign Exchange Future | 0.00985 | 0.01081 | 0 |
| 15/07/2010 | € / R On 14-March-11 | | | Foreign Exchange Future | 10.12460 | 9.97040 | 7,620 |
| 15/07/2010 | € / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 2.14000 | 1.98900 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 2.09000 | 1.94000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 7.95 | C | Foreign Exchange Future | 2.04100 | 1.89100 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 7.95 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 8.00 | C | Foreign Exchange Future | 1.99100 | 1.84200 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 8.00 | P | Foreign Exchange Future | 0.00800 | 0.01000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 8.10 | C | Foreign Exchange Future | 1.89300 | 1.74300 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 8.10 | P | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 1.79500 | 1.64600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2010 | € / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 0.01200 | 0.01400 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 1.74600 | 1.59700 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 0.01300 | 0.01500 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 8.40 | C | Foreign Exchange Future | 1.60000 | 1.45200 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 8.40 | P | Foreign Exchange Future | 0.01700 | 0.02000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 1.45500 | 1.30800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 0.02200 | 0.02600 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 8.85 | C | Foreign Exchange Future | 1.17000 | 1.02700 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 8.85 | P | Foreign Exchange Future | 0.03700 | 0.04500 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 8.90 | C | Foreign Exchange Future | 1.12300 | 0.98400 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 8.90 | P | Foreign Exchange Future | 0.04000 | 0.05200 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 8.95 | C | Foreign Exchange Future | 1.07700 | 0.94200 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 8.95 | P | Foreign Exchange Future | 0.04400 | 0.06000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 9.00 | C | Foreign Exchange Future | 1.03100 | 0.90000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 9.00 | P | Foreign Exchange Future | 0.04800 | 0.06800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 0.94500 | 0.82000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 0.06200 | 0.08800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 9.20 | C | Foreign Exchange Future | 0.86300 | 0.74300 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 9.20 | P | Foreign Exchange Future | 0.08000 | 0.11100 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 9.25 | C | Foreign Exchange Future | 0.82400 | 0.70600 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 9.25 | P | Foreign Exchange Future | 0.09100 | 0.12400 | 0 |
| 15/07/2010 | € / R On 13-September-10 | 9.30 | C | Foreign Exchange Future | 0.58400 | 0.46100 | 0 |
| 15/07/2010 | € / R On 13-September-10 | 9.30 | P | Foreign Exchange Future | 0.04200 | 0.07000 | 1,500 |
| 15/07/2010 | € / R On 13-December-10 | 9.40 | C | Foreign Exchange Future | 0.71100 | 0.60200 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 9.40 | P | Foreign Exchange Future | 0.12800 | 0.17000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.60700 | 0.50800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 0.17400 | 0.22600 | 0 |
| 15/07/2010 | € / R On 14-March-11 | 9.75 | C | Foreign Exchange Future | 0.66900 | 0.58200 | 0 |
| 15/07/2010 | € / R On 14-March-11 | 9.75 | P | Foreign Exchange Future | 0.29400 | 0.36200 | 0 |
| 15/07/2010 | € / R On 14-March-11 | 9.80 | C | Foreign Exchange Future | 0.64000 | 0.55600 | 0 |
| 15/07/2010 | € / R On 14-March-11 | 9.80 | P | Foreign Exchange Future | 0.31500 | 0.38600 | 0 |
| 15/07/2010 | € / R On 14-March-11 | 9.85 | C | Foreign Exchange Future | 0.61200 | 0.53100 | 0 |
| 15/07/2010 | € / R On 14-March-11 | 9.85 | P | Foreign Exchange Future | 0.33700 | 0.41100 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.40300 | 0.33200 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 0.32000 | 0.40000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.37800 | 0.31400 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 0.34500 | 0.43200 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.35500 | 0.29700 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 0.37200 | 0.46500 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 10.10 | C | Foreign Exchange Future | 0.31800 | 0.26600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2010 | € / R On 13-December-10 | 10.10 | P | Foreign Exchange Future | 0.43500 | 0.53400 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.28500 | 0.23900 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 0.50200 | 0.60700 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.27000 | 0.22600 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 0.53700 | 0.64400 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 10.30 | C | Foreign Exchange Future | 0.25600 | 0.21400 | 60 |
| 15/07/2010 | € / R On 13-December-10 | 10.30 | P | Foreign Exchange Future | 0.57300 | 0.68200 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 10.40 | C | Foreign Exchange Future | 0.23000 | 0.19300 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 10.40 | P | Foreign Exchange Future | 0.64700 | 0.76100 | 0 |
| 15/07/2010 | € / R On 13-September-10 | 10.50 | C | Foreign Exchange Future | 0.04500 | 0.03100 | 2,530 |
| 15/07/2010 | € / R On 13-September-10 | 10.50 | P | Foreign Exchange Future | 0.70300 | 0.84000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 10.55 | C | Foreign Exchange Future | 0.19600 | 0.16500 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 10.55 | P | Foreign Exchange Future | 0.76300 | 0.88300 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 10.85 | C | Foreign Exchange Future | 0.14500 | 0.12300 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 10.85 | P | Foreign Exchange Future | 1.01200 | 1.14100 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 10.90 | C | Foreign Exchange Future | 0.13900 | 0.11700 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 10.90 | P | Foreign Exchange Future | 1.05600 | 1.18500 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 10.95 | C | Foreign Exchange Future | 0.13200 | 0.11200 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 10.95 | P | Foreign Exchange Future | 1.09900 | 1.23000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 11.00 | C | Foreign Exchange Future | 0.12600 | 0.10700 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 11.00 | P | Foreign Exchange Future | 1.14300 | 1.27500 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 11.10 | C | Foreign Exchange Future | 0.11500 | 0.09800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 11.10 | P | Foreign Exchange Future | 1.23200 | 1.36600 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 11.20 | C | Foreign Exchange Future | 0.10500 | 0.09000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 11.20 | P | Foreign Exchange Future | 1.32200 | 1.45800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 11.25 | C | Foreign Exchange Future | 0.10100 | 0.08600 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 11.25 | P | Foreign Exchange Future | 1.36800 | 1.50400 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 11.40 | C | Foreign Exchange Future | 0.08800 | 0.07600 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 11.40 | P | Foreign Exchange Future | 1.50500 | 1.64400 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 11.55 | C | Foreign Exchange Future | 0.07800 | 0.06800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 11.55 | P | Foreign Exchange Future | 1.64500 | 1.78600 | 0 |
| 15/07/2010 | € / R On 13-September-10 | 11.66 | C | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 15/07/2010 | € / R On 13-September-10 | 11.66 | P | Foreign Exchange Future | 1.82600 | 1.97600 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.06200 | 0.05400 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 1.92900 | 2.07200 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.06000 | 0.05200 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 1.97700 | 2.12000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.05800 | 0.04900 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 2.02500 | 2.16700 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.05600 | 0.04600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2010 | € / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 2.07300 | 2.21400 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.05300 | 0.04400 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 2.12000 | 2.26200 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.05100 | 0.04200 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 2.16800 | 2.31000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.04600 | 0.03800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 2.26300 | 2.40600 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.04400 | 0.03600 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 2.31100 | 2.45400 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.03800 | 0.03100 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 2.45500 | 2.59900 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 12.55 | C | Foreign Exchange Future | 0.03300 | 0.02700 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 12.55 | P | Foreign Exchange Future | 2.60000 | 2.74500 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 12.85 | C | Foreign Exchange Future | 0.02500 | 0.02000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 12.85 | P | Foreign Exchange Future | 2.89200 | 3.03800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 12.95 | C | Foreign Exchange Future | 0.02300 | 0.01800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 12.95 | P | Foreign Exchange Future | 2.99000 | 3.13600 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.01100 | 0.00800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 3.87800 | 4.02600 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.01000 | 0.00800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 3.92700 | 4.07600 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.01000 | 0.00700 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 3.97700 | 4.12500 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.00900 | 0.00700 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 4.02600 | 4.17500 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.00800 | 0.00600 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 4.12500 | 4.27400 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.00800 | 0.00600 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 4.22500 | 4.37400 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.00700 | 0.00500 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 4.27400 | 4.42300 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 4.42300 | 4.57300 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 14.55 | C | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 14.55 | P | Foreign Exchange Future | 4.57200 | 4.72200 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 14.85 | C | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 14.85 | P | Foreign Exchange Future | 4.87100 | 5.02100 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 14.95 | C | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 14.95 | P | Foreign Exchange Future | 4.97000 | 5.12000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2010 | € / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 5.86800 | 6.01900 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 5.91800 | 6.06900 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 5.96800 | 6.11900 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 6.01800 | 6.16900 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 6.11800 | 6.26900 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 6.21800 | 6.36900 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 6.26800 | 6.41900 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 6.41800 | 6.56900 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 16.55 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 16.55 | P | Foreign Exchange Future | 6.56800 | 6.71900 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 16.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 16.85 | P | Foreign Exchange Future | 6.86800 | 7.01900 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 16.95 | C | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 16.95 | P | Foreign Exchange Future | 6.96800 | 7.11800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 17.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 17.85 | P | Foreign Exchange Future | 7.86700 | 8.01800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 17.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 17.90 | P | Foreign Exchange Future | 7.91700 | 8.06800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 17.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 17.95 | P | Foreign Exchange Future | 7.96700 | 8.11800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 18.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 18.00 | P | Foreign Exchange Future | 8.01700 | 8.16800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 18.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 18.10 | P | Foreign Exchange Future | 8.11700 | 8.26800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 18.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 18.20 | P | Foreign Exchange Future | 8.21700 | 8.36800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 18.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 18.25 | P | Foreign Exchange Future | 8.26700 | 8.41800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 18.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 18.40 | P | Foreign Exchange Future | 8.41700 | 8.56800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 18.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 18.55 | P | Foreign Exchange Future | 8.56700 | 8.71800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 18.85 | 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 |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2010 | € / R On 13-December-10 | 18.85 | P | Foreign Exchange Future | 8.86700 | 9.01800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 18.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 18.95 | P | Foreign Exchange Future | 8.96700 | 9.11800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 19.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 19.85 | P | Foreign Exchange Future | 9.86700 | 10.01800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 19.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 19.90 | P | Foreign Exchange Future | 9.91700 | 10.06800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 19.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 19.95 | P | Foreign Exchange Future | 9.96700 | 10.11800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 20.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 20.00 | P | Foreign Exchange Future | 10.01700 | 10.16800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 20.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 20.10 | P | Foreign Exchange Future | 10.11700 | 10.26800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 20.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 20.20 | P | Foreign Exchange Future | 10.21700 | 10.36800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 20.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 20.25 | P | Foreign Exchange Future | 10.26700 | 10.41800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 20.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 20.40 | P | Foreign Exchange Future | 10.41700 | 10.56800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 20.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 20.55 | P | Foreign Exchange Future | 10.56700 | 10.71800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 20.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 20.85 | P | Foreign Exchange Future | 10.86700 | 11.01800 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 20.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/07/2010 | € / R On 13-December-10 | 20.95 | P | Foreign Exchange Future | 10.96700 | 11.11800 | 0 |
| 15/07/2010 | AU\$ / R On 14-March-11 | | | Foreign Exchange Future | 6.69770 | 6.71750 | 5 |
| 15/07/2010 | AU\$ / R On 14-March-11 | 6.65 | C | Foreign Exchange Future | 0.32500 | 0.33400 | 0 |
| 15/07/2010 | AU\$ / R On 14-March-11 | 6.65 | P | Foreign Exchange Future | 0.27700 | 0.26700 | 0 |
| 15/07/2010 | AU\$ / R On 14-March-11 | 6.70 | C | Foreign Exchange Future | 0.30200 | 0.31100 | 0 |
| 15/07/2010 | AU\$ / R On 14-March-11 | 6.70 | P | Foreign Exchange Future | 0.30400 | 0.29400 | 0 |
| 15/07/2010 | AU\$ / R On 14-March-11 | 6.75 | C | Foreign Exchange Future | 0.28100 | 0.28900 | 0 |
| 15/07/2010 | AU\$ / R On 14-March-11 | 6.75 | P | Foreign Exchange Future | 0.33300 | 0.32200 | 0 |
| 15/07/2010 | AU\$ / R On 13-December-10 | 6.90 | C | Foreign Exchange Future | 0.15300 | 0.15900 | 0 |
| 15/07/2010 | AU\$ / R On 13-December-10 | 6.90 | P | Foreign Exchange Future | 0.37800 | 0.36400 | 0 |
| 15/07/2010 | AU\$ / R On 13-December-10 | 6.95 | C | Foreign Exchange Future | 0.14000 | 0.14500 | 200 |
| 15/07/2010 | AU\$ / R On 13-December-10 | 6.95 | P | Foreign Exchange Future | 0.41500 | 0.40000 | 0 |
| 15/07/2010 | CAD/ R On 13-December-10 | | | Foreign Exchange Future | 7.42100 | 7.46690 | 0 |
| 15/07/2010 | CAD/ R On 13-September-10 | 7.50 | C | Foreign Exchange Future | 0.07100 | 0.08800 | 0 |
| 15/07/2010 | CAD/ R On 13-September-10 | 7.50 | P | Foreign Exchange Future | 0.24500 | 0.21700 | 0 |
| 15/07/2010 | CAD/ R On 13-December-10 | 7.65 | C | Foreign Exchange Future | 0.13000 | 0.14400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------------------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|-------------------|
| 15/07/2010 | CAD/ R On 13-December-10 | 7.65 | P | Foreign Exchange Future | 0.35900 | 0.32700 | 0 |
| 15/07/2010 | CAD/ R On 13-December-10 | 7.70 | C | Foreign Exchange Future | 0.11700 | 0.13000 | 0 |
| 15/07/2010 | CAD/ R On 13-December-10 | 7.70 | P | Foreign Exchange Future | 0.39600 | 0.36300 | 0 |
| 15/07/2010 | CAD/ R On 13-December-10 | 7.75 | C | Foreign Exchange Future | 0.10500 | 0.11700 | 0 |
| 15/07/2010 | CAD/ R On 13-December-10 | 7.75 | P | Foreign Exchange Future | 0.43400 | 0.40000 | 0 |
| Futures Open Interest | | | | | | | 336,394.00 |
| Options Open Interest | | | | | | | 369,152.00 |
| Total | | | | | | | 705,546.00 |