



Currency Futures & Options Weekly Statistics

From: 11/04/2011 To: 12/04/2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/04/2011 | \$ / R On 14-December-15 | | | Foreign Exchange Future | 8.96760 | 8.97370 | 0 |
| 11/04/2011 | \$ / R On 13-June-11 | 6.50 | C | Foreign Exchange Future | 0.27200 | 0.28000 | 0 |
| 11/04/2011 | \$ / R On 13-June-11 | 6.50 | P | Foreign Exchange Future | 0.07100 | 0.07200 | 100 |
| 11/04/2011 | \$ / R On 13-June-11 | 6.65 | C | Foreign Exchange Future | 0.17300 | 0.18100 | 0 |
| 11/04/2011 | \$ / R On 13-June-11 | 6.65 | P | Foreign Exchange Future | 0.12200 | 0.12300 | 7,200 |
| 11/04/2011 | \$ / R On 19-September-11 | 6.70 | C | Foreign Exchange Future | 0.31000 | 0.32000 | 0 |
| 11/04/2011 | \$ / R On 19-September-11 | 6.70 | P | Foreign Exchange Future | 0.21000 | 0.21400 | 5,000 |
| 11/04/2011 | \$ / R On 13-June-11 | 6.75 | C | Foreign Exchange Future | 0.12500 | 0.13200 | 175 |
| 11/04/2011 | \$ / R On 13-June-11 | 6.75 | P | Foreign Exchange Future | 0.17400 | 0.17400 | 0 |
| 11/04/2011 | \$ / R On 19-September-11 | 6.80 | C | Foreign Exchange Future | 0.25800 | 0.26800 | 0 |
| 11/04/2011 | \$ / R On 19-September-11 | 6.80 | P | Foreign Exchange Future | 0.25800 | 0.26200 | 10,000 |
| 11/04/2011 | \$ / R On 13-June-11 | 6.85 | C | Foreign Exchange Future | 0.09100 | 0.09700 | 0 |
| 11/04/2011 | \$ / R On 13-June-11 | 6.85 | P | Foreign Exchange Future | 0.24000 | 0.23900 | 2,400 |
| 11/04/2011 | \$ / R On 19-September-11 | 6.90 | C | Foreign Exchange Future | 0.22100 | 0.23100 | 0 |
| 11/04/2011 | \$ / R On 19-September-11 | 6.90 | P | Foreign Exchange Future | 0.32100 | 0.32500 | 10,000 |
| 11/04/2011 | \$ / R On 13-June-11 | 6.95 | C | Foreign Exchange Future | 0.06500 | 0.07000 | 100 |
| 11/04/2011 | \$ / R On 13-June-11 | 6.95 | P | Foreign Exchange Future | 0.31400 | 0.31200 | 0 |
| 11/04/2011 | \$ / R On 19-March-12 | 6.99 | C | Foreign Exchange Future | 0.41200 | 0.41800 | 0 |
| 11/04/2011 | \$ / R On 19-March-12 | 6.99 | P | Foreign Exchange Future | 0.40000 | 0.40100 | 0 |
| 11/04/2011 | \$ / R On 19-March-12 | 7.00 | C | Foreign Exchange Future | 0.40600 | 0.41200 | 0 |
| 11/04/2011 | \$ / R On 19-March-12 | 7.00 | P | Foreign Exchange Future | 0.40800 | 0.40900 | 1,000 |
| 11/04/2011 | \$ / R On 19-March-12 | 7.04 | C | Foreign Exchange Future | 0.39200 | 0.39800 | 0 |
| 11/04/2011 | \$ / R On 19-March-12 | 7.04 | P | Foreign Exchange Future | 0.43000 | 0.43100 | 0 |
| 11/04/2011 | \$ / R On 13-June-11 | 7.05 | C | Foreign Exchange Future | 0.04700 | 0.05100 | 6,000 |
| 11/04/2011 | \$ / R On 13-June-11 | 7.05 | P | Foreign Exchange Future | 0.39600 | 0.39300 | 0 |
| 11/04/2011 | \$ / R On 19-March-12 | 7.09 | C | Foreign Exchange Future | 0.37400 | 0.38000 | 0 |
| 11/04/2011 | \$ / R On 19-March-12 | 7.09 | P | Foreign Exchange Future | 0.46200 | 0.46300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/04/2011 | \$ / R On 13-June-11 | 7.10 | C | Foreign Exchange Future | 0.04000 | 0.04300 | 100 |
| 11/04/2011 | \$ / R On 13-June-11 | 7.10 | P | Foreign Exchange Future | 0.43900 | 0.43500 | 0 |
| 11/04/2011 | \$ / R On 13-June-11 | 7.20 | C | Foreign Exchange Future | 0.02800 | 0.03100 | 1,690 |
| 11/04/2011 | \$ / R On 13-June-11 | 7.20 | P | Foreign Exchange Future | 0.52700 | 0.52300 | 0 |
| 11/04/2011 | \$ / R On 13-June-11 | 7.25 | C | Foreign Exchange Future | 0.02400 | 0.02700 | 1,000 |
| 11/04/2011 | \$ / R On 13-June-11 | 7.25 | P | Foreign Exchange Future | 0.57300 | 0.56900 | 0 |
| 11/04/2011 | \$ / R On 19-December-11 | 7.30 | C | Foreign Exchange Future | 0.21100 | 0.21700 | 0 |
| 11/04/2011 | \$ / R On 19-December-11 | 7.30 | P | Foreign Exchange Future | 0.61400 | 0.61500 | 0 |
| 11/04/2011 | \$ / R On 19-December-11 | 7.35 | C | Foreign Exchange Future | 0.20000 | 0.20600 | 0 |
| 11/04/2011 | \$ / R On 19-December-11 | 7.35 | P | Foreign Exchange Future | 0.65300 | 0.65400 | 0 |
| 11/04/2011 | \$ / R On 19-December-11 | 7.40 | C | Foreign Exchange Future | 0.18900 | 0.19500 | 0 |
| 11/04/2011 | \$ / R On 19-December-11 | 7.40 | P | Foreign Exchange Future | 0.69200 | 0.69300 | 0 |
| 11/04/2011 | \$ / R On 19-September-11 | 7.45 | C | Foreign Exchange Future | 0.09900 | 0.10500 | 10,000 |
| 11/04/2011 | \$ / R On 19-September-11 | 7.45 | P | Foreign Exchange Future | 0.74900 | 0.74900 | 0 |
| 11/04/2011 | \$ / R On 13-June-11 | 7.50 | C | Foreign Exchange Future | 0.01000 | 0.01200 | 800 |
| 11/04/2011 | \$ / R On 13-June-11 | 7.50 | P | Foreign Exchange Future | 0.80900 | 0.80400 | 0 |
| 11/04/2011 | \$ / R On 19-September-11 | 7.60 | C | Foreign Exchange Future | 0.08100 | 0.08600 | 200 |
| 11/04/2011 | \$ / R On 19-September-11 | 7.60 | P | Foreign Exchange Future | 0.88100 | 0.88000 | 0 |
| 11/04/2011 | \$ / R On 19-September-11 | 7.80 | C | Foreign Exchange Future | 0.06300 | 0.06700 | 2,800 |
| 11/04/2011 | \$ / R On 19-September-11 | 7.80 | P | Foreign Exchange Future | 1.06300 | 1.06100 | 0 |
| 11/04/2011 | \$ / R On 19-September-11 | 8.00 | C | Foreign Exchange Future | 0.05000 | 0.05400 | 3,000 |
| 11/04/2011 | \$ / R On 19-September-11 | 8.00 | P | Foreign Exchange Future | 1.25000 | 1.24800 | 0 |
| 11/04/2011 | \$ / R On 19-September-11 | 8.05 | C | Foreign Exchange Future | 0.04700 | 0.05100 | 0 |
| 11/04/2011 | \$ / R On 19-September-11 | 8.05 | P | Foreign Exchange Future | 1.29700 | 1.29500 | 0 |
| 11/04/2011 | \$ / R On 19-September-11 | 8.10 | C | Foreign Exchange Future | 0.04500 | 0.04800 | 0 |
| 11/04/2011 | \$ / R On 19-September-11 | 8.10 | P | Foreign Exchange Future | 1.34500 | 1.34200 | 0 |
| 11/04/2011 | \$ / R On 14-December-15 | 9.15 | C | Foreign Exchange Future | 1.34000 | 1.35100 | 0 |
| 11/04/2011 | \$ / R On 14-December-15 | 9.15 | P | Foreign Exchange Future | 1.52200 | 1.52700 | 0 |
| 11/04/2011 | \$ / R On 14-December-15 | 9.20 | C | Foreign Exchange Future | 1.32400 | 1.33500 | 0 |
| 11/04/2011 | \$ / R On 14-December-15 | 9.20 | P | Foreign Exchange Future | 1.55600 | 1.56100 | 0 |
| 11/04/2011 | \$ / R On 14-December-15 | 9.25 | C | Foreign Exchange Future | 1.30800 | 1.31900 | 0 |
| 11/04/2011 | \$ / R On 14-December-15 | 9.25 | P | Foreign Exchange Future | 1.59000 | 1.59500 | 0 |
| 11/04/2011 | \$ / R MAXI On 19-September-11 | | | Foreign Exchange Future | 6.79990 | 6.80630 | 0 |
| 11/04/2011 | \$ / R MAXI On 13-June-11 | 7.00 | C | Foreign Exchange Future | 0.05545 | 0.06001 | 0 |
| 11/04/2011 | \$ / R MAXI On 13-June-11 | 7.00 | P | Foreign Exchange Future | 0.35465 | 0.35231 | 0 |
| 11/04/2011 | \$ / R MAXI On 19-September-11 | 7.05 | C | Foreign Exchange Future | 0.17575 | 0.18468 | 0 |
| 11/04/2011 | \$ / R MAXI On 19-September-11 | 7.05 | P | Foreign Exchange Future | 0.42585 | 0.42838 | 0 |
| 11/04/2011 | \$ / R MAXI On 19-September-11 | 7.10 | C | Foreign Exchange Future | 0.16301 | 0.17162 | 0 |
| 11/04/2011 | \$ / R MAXI On 19-September-11 | 7.10 | P | Foreign Exchange Future | 0.46311 | 0.46532 | 0 |
| 11/04/2011 | \$ / R MAXI On 19-September-11 | 7.15 | C | Foreign Exchange Future | 0.15130 | 0.15960 | 0 |

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| 11/04/2011 | \$ / R MAXI On 19-September-11 | 7.15 | P | Foreign Exchange Future | 0.50140 | 0.50330 | 0 |
| 11/04/2011 | \$ / R MAXI On 13-June-11 | 7.35 | C | Foreign Exchange Future | 0.01710 | 0.01918 | 0 |
| 11/04/2011 | \$ / R MAXI On 13-June-11 | 7.35 | P | Foreign Exchange Future | 0.66630 | 0.66148 | 60 |
| 11/04/2011 | £ / R On 19-December-11 | | | Foreign Exchange Future | 11.26940 | 11.25800 | 993 |
| 11/04/2011 | £ / R On 13-June-11 | 10.75 | C | Foreign Exchange Future | 0.36700 | 0.36700 | 0 |
| 11/04/2011 | £ / R On 13-June-11 | 10.75 | P | Foreign Exchange Future | 0.12700 | 0.13400 | 10 |
| 11/04/2011 | £ / R On 19-September-11 | 11.45 | C | Foreign Exchange Future | 0.29500 | 0.29800 | 0 |
| 11/04/2011 | £ / R On 19-September-11 | 11.45 | P | Foreign Exchange Future | 0.61200 | 0.62300 | 0 |
| 11/04/2011 | £ / R On 19-September-11 | 11.50 | C | Foreign Exchange Future | 0.28000 | 0.28300 | 0 |
| 11/04/2011 | £ / R On 19-September-11 | 11.50 | P | Foreign Exchange Future | 0.64700 | 0.65800 | 0 |
| 11/04/2011 | £ / R On 19-September-11 | 11.55 | C | Foreign Exchange Future | 0.26600 | 0.26900 | 0 |
| 11/04/2011 | £ / R On 19-September-11 | 11.55 | P | Foreign Exchange Future | 0.68300 | 0.69400 | 0 |
| 11/04/2011 | £ / R On 19-December-11 | 11.60 | C | Foreign Exchange Future | 0.41400 | 0.41300 | 0 |
| 11/04/2011 | £ / R On 19-December-11 | 11.60 | P | Foreign Exchange Future | 0.74500 | 0.75500 | 0 |
| 11/04/2011 | £ / R On 19-December-11 | 11.65 | C | Foreign Exchange Future | 0.39800 | 0.39800 | 0 |
| 11/04/2011 | £ / R On 19-December-11 | 11.65 | P | Foreign Exchange Future | 0.77900 | 0.79000 | 0 |
| 11/04/2011 | £ / R On 19-December-11 | 11.70 | C | Foreign Exchange Future | 0.38300 | 0.38300 | 0 |
| 11/04/2011 | £ / R On 19-December-11 | 11.70 | P | Foreign Exchange Future | 0.81400 | 0.82500 | 0 |
| 11/04/2011 | £ / R On 13-June-11 | 11.80 | C | Foreign Exchange Future | 0.04100 | 0.04300 | 0 |
| 11/04/2011 | £ / R On 13-June-11 | 11.80 | P | Foreign Exchange Future | 0.85100 | 0.86000 | 0 |
| 11/04/2011 | £ / R On 13-June-11 | 11.85 | C | Foreign Exchange Future | 0.03700 | 0.03900 | 0 |
| 11/04/2011 | £ / R On 13-June-11 | 11.85 | P | Foreign Exchange Future | 0.89700 | 0.90600 | 0 |
| 11/04/2011 | £ / R On 13-June-11 | 11.90 | C | Foreign Exchange Future | 0.03300 | 0.03500 | 0 |
| 11/04/2011 | £ / R On 13-June-11 | 11.90 | P | Foreign Exchange Future | 0.94300 | 0.95200 | 0 |
| 11/04/2011 | £ / R On 13-June-11 | 11.95 | C | Foreign Exchange Future | 0.03000 | 0.03100 | 0 |
| 11/04/2011 | £ / R On 13-June-11 | 11.95 | P | Foreign Exchange Future | 0.99000 | 0.99800 | 100 |
| 11/04/2011 | £ / R On 19-September-11 | 12.10 | C | Foreign Exchange Future | 0.15100 | 0.15400 | 0 |
| 11/04/2011 | £ / R On 19-September-11 | 12.10 | P | Foreign Exchange Future | 1.11800 | 1.12900 | 200 |
| 11/04/2011 | £ / R On 19-December-11 | 12.20 | C | Foreign Exchange Future | 0.26100 | 0.26200 | 0 |
| 11/04/2011 | £ / R On 19-December-11 | 12.20 | P | Foreign Exchange Future | 1.19200 | 1.20400 | 250 |
| 11/04/2011 | ¥ / R On 19-September-11 | | | Foreign Exchange Future | 0.08030 | 0.08010 | 16,271 |
| 11/04/2011 | ¥ / R On 19-September-11 | 0.07 | C | Foreign Exchange Future | 0.01056 | 0.01039 | 0 |
| 11/04/2011 | ¥ / R On 19-September-11 | 0.07 | P | Foreign Exchange Future | 0.00026 | 0.00029 | 0 |
| 11/04/2011 | ¥ / R On 13-June-11 | 0.08 | C | Foreign Exchange Future | 0.00470 | 0.00457 | 0 |
| 11/04/2011 | ¥ / R On 13-June-11 | 0.08 | P | Foreign Exchange Future | 0.00060 | 0.00067 | 0 |
| 11/04/2011 | ¥ / R On 19-September-11 | 0.08 | C | Foreign Exchange Future | 0.00379 | 0.00374 | 0 |
| 11/04/2011 | ¥ / R On 19-September-11 | 0.08 | P | Foreign Exchange Future | 0.00349 | 0.00364 | 0 |
| 11/04/2011 | ¥ / R On 13-June-11 | 0.09 | C | Foreign Exchange Future | 0.00063 | 0.00063 | 0 |
| 11/04/2011 | ¥ / R On 13-June-11 | 0.09 | P | Foreign Exchange Future | 0.00653 | 0.00673 | 0 |
| 11/04/2011 | ¥ / R On 19-September-11 | 0.09 | C | Foreign Exchange Future | 0.00132 | 0.00132 | 0 |

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|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/04/2011 | ¥ / R On 19-September-11 | 0.09 | P | Foreign Exchange Future | 0.01102 | 0.01122 | 0 |
| 11/04/2011 | ¥ / R On 13-June-11 | 0.10 | C | Foreign Exchange Future | 0.00006 | 0.00006 | 0 |
| 11/04/2011 | ¥ / R On 13-June-11 | 0.10 | P | Foreign Exchange Future | 0.01596 | 0.01616 | 0 |
| 11/04/2011 | € / R On 19-December-11 | | | Foreign Exchange Future | 9.88930 | 9.88570 | 2,000 |
| 11/04/2011 | € / R On 19-September-11 | 9.60 | C | Foreign Exchange Future | 0.43700 | 0.44000 | 0 |
| 11/04/2011 | € / R On 19-September-11 | 9.60 | P | Foreign Exchange Future | 0.25400 | 0.26000 | 0 |
| 11/04/2011 | € / R On 19-September-11 | 9.65 | C | Foreign Exchange Future | 0.40900 | 0.41200 | 0 |
| 11/04/2011 | € / R On 19-September-11 | 9.65 | P | Foreign Exchange Future | 0.27600 | 0.28200 | 0 |
| 11/04/2011 | € / R On 19-September-11 | 9.70 | C | Foreign Exchange Future | 0.38300 | 0.38600 | 0 |
| 11/04/2011 | € / R On 19-September-11 | 9.70 | P | Foreign Exchange Future | 0.30000 | 0.30600 | 0 |
| 11/04/2011 | € / R On 19-December-11 | 9.75 | C | Foreign Exchange Future | 0.51200 | 0.51300 | 0 |
| 11/04/2011 | € / R On 19-December-11 | 9.75 | P | Foreign Exchange Future | 0.37300 | 0.37700 | 0 |
| 11/04/2011 | € / R On 19-December-11 | 9.80 | C | Foreign Exchange Future | 0.48600 | 0.48700 | 0 |
| 11/04/2011 | € / R On 19-December-11 | 9.80 | P | Foreign Exchange Future | 0.39700 | 0.40100 | 0 |
| 11/04/2011 | € / R On 19-December-11 | 9.85 | C | Foreign Exchange Future | 0.46100 | 0.46300 | 0 |
| 11/04/2011 | € / R On 19-December-11 | 9.85 | P | Foreign Exchange Future | 0.42200 | 0.42700 | 0 |
| 11/04/2011 | AU\$ / R On 14-December-15 | | | Foreign Exchange Future | 8.04320 | 8.03690 | 0 |
| 11/04/2011 | AU\$ / R On 19-December-11 | 6.60 | C | Foreign Exchange Future | 0.53200 | 0.53100 | 0 |
| 11/04/2011 | AU\$ / R On 19-December-11 | 6.60 | P | Foreign Exchange Future | 0.08600 | 0.08900 | 0 |
| 11/04/2011 | AU\$ / R On 19-December-11 | 6.65 | C | Foreign Exchange Future | 0.49600 | 0.49400 | 0 |
| 11/04/2011 | AU\$ / R On 19-December-11 | 6.65 | P | Foreign Exchange Future | 0.10000 | 0.10200 | 0 |
| 11/04/2011 | AU\$ / R On 19-December-11 | 6.70 | C | Foreign Exchange Future | 0.46000 | 0.45900 | 0 |
| 11/04/2011 | AU\$ / R On 19-December-11 | 6.70 | P | Foreign Exchange Future | 0.11400 | 0.11700 | 0 |
| 11/04/2011 | AU\$ / R On 14-December-15 | 7.25 | C | Foreign Exchange Future | 1.32200 | 1.32200 | 0 |
| 11/04/2011 | AU\$ / R On 14-December-15 | 7.25 | P | Foreign Exchange Future | 0.52900 | 0.53500 | 0 |
| 11/04/2011 | AU\$ / R On 14-December-15 | 7.30 | C | Foreign Exchange Future | 1.29300 | 1.29200 | 0 |
| 11/04/2011 | AU\$ / R On 14-December-15 | 7.30 | P | Foreign Exchange Future | 0.55000 | 0.55500 | 0 |
| 11/04/2011 | AU\$ / R On 14-December-15 | 7.35 | C | Foreign Exchange Future | 1.26400 | 1.26300 | 0 |
| 11/04/2011 | AU\$ / R On 14-December-15 | 7.35 | P | Foreign Exchange Future | 0.57100 | 0.57600 | 0 |
| 11/04/2011 | CAD/ R On 19-September-11 | | | Foreign Exchange Future | 7.09420 | 7.08770 | 0 |
| 11/04/2011 | CAD/ R On 13-June-11 | 6.85 | C | Foreign Exchange Future | 0.22200 | 0.22300 | 0 |
| 11/04/2011 | CAD/ R On 13-June-11 | 6.85 | P | Foreign Exchange Future | 0.06200 | 0.06900 | 0 |
| 11/04/2011 | CAD/ R On 13-June-11 | 6.90 | C | Foreign Exchange Future | 0.18600 | 0.18800 | 0 |
| 11/04/2011 | CAD/ R On 13-June-11 | 6.90 | P | Foreign Exchange Future | 0.07600 | 0.08400 | 0 |
| 11/04/2011 | CAD/ R On 13-June-11 | 6.95 | C | Foreign Exchange Future | 0.15300 | 0.15500 | 0 |
| 11/04/2011 | CAD/ R On 13-June-11 | 6.95 | P | Foreign Exchange Future | 0.09300 | 0.10100 | 0 |
| 11/04/2011 | CAD/ R On 19-September-11 | 7.20 | C | Foreign Exchange Future | 0.16400 | 0.16700 | 0 |
| 11/04/2011 | CAD/ R On 19-September-11 | 7.20 | P | Foreign Exchange Future | 0.27000 | 0.27900 | 0 |
| 11/04/2011 | CAD/ R On 19-September-11 | 7.25 | C | Foreign Exchange Future | 0.14700 | 0.15000 | 0 |
| 11/04/2011 | CAD/ R On 19-September-11 | 7.25 | P | Foreign Exchange Future | 0.30300 | 0.31200 | 0 |

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|------------|----------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 11/04/2011 | CAD/ R On 19-September-11 | 7.30 | C | Foreign Exchange Future | 0.13200 | 0.13500 | 0 |
| 11/04/2011 | CAD/ R On 19-September-11 | 7.30 | P | Foreign Exchange Future | 0.33800 | 0.34700 | 0 |
| 11/04/2011 | CHF / R On 19-September-11 | | | Foreign Exchange Future | 7.48760 | 7.47470 | 0 |
| 11/04/2011 | CHF / R On 13-June-11 | 7.05 | C | Foreign Exchange Future | 0.39200 | 0.38600 | 0 |
| 11/04/2011 | CHF / R On 13-June-11 | 7.05 | P | Foreign Exchange Future | 0.06600 | 0.07300 | 0 |
| 11/04/2011 | CHF / R On 13-June-11 | 7.10 | C | Foreign Exchange Future | 0.35400 | 0.34700 | 0 |
| 11/04/2011 | CHF / R On 13-June-11 | 7.10 | P | Foreign Exchange Future | 0.07800 | 0.08400 | 0 |
| 11/04/2011 | CHF / R On 13-June-11 | 7.15 | C | Foreign Exchange Future | 0.31600 | 0.31100 | 0 |
| 11/04/2011 | CHF / R On 13-June-11 | 7.15 | P | Foreign Exchange Future | 0.09000 | 0.09800 | 0 |
| 11/04/2011 | CHF / R On 19-September-11 | 7.60 | C | Foreign Exchange Future | 0.25600 | 0.25300 | 0 |
| 11/04/2011 | CHF / R On 19-September-11 | 7.60 | P | Foreign Exchange Future | 0.36800 | 0.37800 | 0 |
| 11/04/2011 | CHF / R On 19-September-11 | 7.65 | C | Foreign Exchange Future | 0.23800 | 0.23500 | 0 |
| 11/04/2011 | CHF / R On 19-September-11 | 7.65 | P | Foreign Exchange Future | 0.40000 | 0.41000 | 0 |
| 11/04/2011 | CHF / R On 19-September-11 | 7.70 | C | Foreign Exchange Future | 0.22100 | 0.21900 | 0 |
| 11/04/2011 | CHF / R On 19-September-11 | 7.70 | P | Foreign Exchange Future | 0.43300 | 0.44400 | 0 |
| 11/04/2011 | RAIN On 13-June-11 | | | Foreign Exchange Future | 13,575.38000 | 13,575.96000 | 0 |
| 11/04/2011 | RAIN On 13-June-11 | 13499.99 | C | Foreign Exchange Future | 75.40000 | 76.00000 | 0 |
| 11/04/2011 | RAIN On 13-June-11 | 13499.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 11/04/2011 | RAIN On 13-June-11 | 13500.00 | C | Foreign Exchange Future | 75.40000 | 76.00000 | 0 |
| 11/04/2011 | RAIN On 13-June-11 | 13500.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 11/04/2011 | RAIN On 13-June-11 | 13500.01 | C | Foreign Exchange Future | 75.40000 | 76.00000 | 0 |
| 11/04/2011 | RAIN On 13-June-11 | 13500.01 | P | Foreign Exchange Future | 0.00000 | 0.10000 | 0 |
| 11/04/2011 | YUAN/R On 19-September-11 | | | Foreign Exchange Future | 1.04680 | 1.04860 | 0 |
| 11/04/2011 | YUAN/R On 13-June-11 | 1.00 | C | Foreign Exchange Future | 0.03770 | 0.03930 | 0 |
| 11/04/2011 | YUAN/R On 13-June-11 | 1.00 | P | Foreign Exchange Future | 0.01020 | 0.01030 | 0 |
| 11/04/2011 | YUAN/R On 19-September-11 | 1.05 | C | Foreign Exchange Future | 0.03800 | 0.03980 | 0 |
| 11/04/2011 | YUAN/R On 19-September-11 | 1.05 | P | Foreign Exchange Future | 0.04120 | 0.04120 | 0 |
| 11/04/2011 | YUAN/R On 19-September-11 | 1.10 | C | Foreign Exchange Future | 0.02250 | 0.02390 | 0 |
| 11/04/2011 | YUAN/R On 19-September-11 | 1.10 | P | Foreign Exchange Future | 0.07570 | 0.07530 | 0 |
| 11/04/2011 | YUAN/R On 19-September-11 | 1.15 | C | Foreign Exchange Future | 0.01370 | 0.01470 | 0 |
| 11/04/2011 | YUAN/R On 19-September-11 | 1.15 | P | Foreign Exchange Future | 0.11690 | 0.11610 | 0 |
| 12/04/2011 | \$ / R On 14-December-15 | | | Foreign Exchange Future | 9.04480 | 8.96760 | 0 |
| 12/04/2011 | \$ / R On 13-June-11 | 6.50 | C | Foreign Exchange Future | 0.32900 | 0.27200 | 0 |
| 12/04/2011 | \$ / R On 13-June-11 | 6.50 | P | Foreign Exchange Future | 0.05200 | 0.07100 | 100 |
| 12/04/2011 | \$ / R On 13-June-11 | 6.65 | C | Foreign Exchange Future | 0.22000 | 0.17300 | 0 |
| 12/04/2011 | \$ / R On 13-June-11 | 6.65 | P | Foreign Exchange Future | 0.09300 | 0.12200 | 7,450 |
| 12/04/2011 | \$ / R On 19-September-11 | 6.70 | C | Foreign Exchange Future | 0.35700 | 0.31000 | 0 |
| 12/04/2011 | \$ / R On 19-September-11 | 6.70 | P | Foreign Exchange Future | 0.17900 | 0.21000 | 5,000 |
| 12/04/2011 | \$ / R On 13-June-11 | 6.75 | C | Foreign Exchange Future | 0.15800 | 0.12500 | 175 |
| 12/04/2011 | \$ / R On 13-June-11 | 6.75 | P | Foreign Exchange Future | 0.13100 | 0.17400 | 0 |

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|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/04/2011 | \$ / R On 19-September-11 | 6.80 | C | Foreign Exchange Future | 0.30000 | 0.25800 | 0 |
| 12/04/2011 | \$ / R On 19-September-11 | 6.80 | P | Foreign Exchange Future | 0.22200 | 0.25800 | 10,000 |
| 12/04/2011 | \$ / R On 13-June-11 | 6.85 | C | Foreign Exchange Future | 0.11600 | 0.09100 | 0 |
| 12/04/2011 | \$ / R On 13-June-11 | 6.85 | P | Foreign Exchange Future | 0.18900 | 0.24000 | 2,400 |
| 12/04/2011 | \$ / R On 19-September-11 | 6.90 | C | Foreign Exchange Future | 0.25400 | 0.22100 | 0 |
| 12/04/2011 | \$ / R On 19-September-11 | 6.90 | P | Foreign Exchange Future | 0.27600 | 0.32100 | 10,000 |
| 12/04/2011 | \$ / R On 13-June-11 | 6.95 | C | Foreign Exchange Future | 0.08500 | 0.06500 | 100 |
| 12/04/2011 | \$ / R On 13-June-11 | 6.95 | P | Foreign Exchange Future | 0.25800 | 0.31400 | 0 |
| 12/04/2011 | \$ / R On 19-March-12 | 6.99 | C | Foreign Exchange Future | 0.45300 | 0.41200 | 0 |
| 12/04/2011 | \$ / R On 19-March-12 | 6.99 | P | Foreign Exchange Future | 0.36200 | 0.40000 | 0 |
| 12/04/2011 | \$ / R On 19-March-12 | 7.00 | C | Foreign Exchange Future | 0.44600 | 0.40600 | 0 |
| 12/04/2011 | \$ / R On 19-March-12 | 7.00 | P | Foreign Exchange Future | 0.36900 | 0.40800 | 1,000 |
| 12/04/2011 | \$ / R On 19-March-12 | 7.04 | C | Foreign Exchange Future | 0.42800 | 0.39200 | 0 |
| 12/04/2011 | \$ / R On 19-March-12 | 7.04 | P | Foreign Exchange Future | 0.38700 | 0.43000 | 0 |
| 12/04/2011 | \$ / R On 13-June-11 | 7.05 | C | Foreign Exchange Future | 0.06100 | 0.04700 | 6,000 |
| 12/04/2011 | \$ / R On 13-June-11 | 7.05 | P | Foreign Exchange Future | 0.33400 | 0.39600 | 0 |
| 12/04/2011 | \$ / R On 19-March-12 | 7.09 | C | Foreign Exchange Future | 0.40800 | 0.37400 | 0 |
| 12/04/2011 | \$ / R On 19-March-12 | 7.09 | P | Foreign Exchange Future | 0.41700 | 0.46200 | 0 |
| 12/04/2011 | \$ / R On 13-June-11 | 7.10 | C | Foreign Exchange Future | 0.05200 | 0.04000 | 100 |
| 12/04/2011 | \$ / R On 13-June-11 | 7.10 | P | Foreign Exchange Future | 0.37500 | 0.43900 | 0 |
| 12/04/2011 | \$ / R On 13-June-11 | 7.20 | C | Foreign Exchange Future | 0.03700 | 0.02800 | 1,690 |
| 12/04/2011 | \$ / R On 13-June-11 | 7.20 | P | Foreign Exchange Future | 0.46000 | 0.52700 | 0 |
| 12/04/2011 | \$ / R On 13-June-11 | 7.25 | C | Foreign Exchange Future | 0.03100 | 0.02400 | 1,000 |
| 12/04/2011 | \$ / R On 13-June-11 | 7.25 | P | Foreign Exchange Future | 0.50400 | 0.57300 | 0 |
| 12/04/2011 | \$ / R On 19-December-11 | 7.30 | C | Foreign Exchange Future | 0.23400 | 0.21100 | 0 |
| 12/04/2011 | \$ / R On 19-December-11 | 7.30 | P | Foreign Exchange Future | 0.55900 | 0.61400 | 0 |
| 12/04/2011 | \$ / R On 19-December-11 | 7.35 | C | Foreign Exchange Future | 0.22200 | 0.20000 | 0 |
| 12/04/2011 | \$ / R On 19-December-11 | 7.35 | P | Foreign Exchange Future | 0.59700 | 0.65300 | 0 |
| 12/04/2011 | \$ / R On 19-December-11 | 7.40 | C | Foreign Exchange Future | 0.21000 | 0.18900 | 0 |
| 12/04/2011 | \$ / R On 19-December-11 | 7.40 | P | Foreign Exchange Future | 0.63500 | 0.69200 | 0 |
| 12/04/2011 | \$ / R On 19-September-11 | 7.45 | C | Foreign Exchange Future | 0.11300 | 0.09900 | 10,000 |
| 12/04/2011 | \$ / R On 19-September-11 | 7.45 | P | Foreign Exchange Future | 0.68500 | 0.74900 | 0 |
| 12/04/2011 | \$ / R On 13-June-11 | 7.50 | C | Foreign Exchange Future | 0.01400 | 0.01000 | 800 |
| 12/04/2011 | \$ / R On 13-June-11 | 7.50 | P | Foreign Exchange Future | 0.73700 | 0.80900 | 0 |
| 12/04/2011 | \$ / R On 19-September-11 | 7.60 | C | Foreign Exchange Future | 0.09200 | 0.08100 | 200 |
| 12/04/2011 | \$ / R On 19-September-11 | 7.60 | P | Foreign Exchange Future | 0.81400 | 0.88100 | 0 |
| 12/04/2011 | \$ / R On 19-September-11 | 7.80 | C | Foreign Exchange Future | 0.07200 | 0.06300 | 2,800 |
| 12/04/2011 | \$ / R On 19-September-11 | 7.80 | P | Foreign Exchange Future | 0.99400 | 1.06300 | 0 |
| 12/04/2011 | \$ / R On 19-September-11 | 8.00 | C | Foreign Exchange Future | 0.05600 | 0.05000 | 3,000 |
| 12/04/2011 | \$ / R On 19-September-11 | 8.00 | P | Foreign Exchange Future | 1.17800 | 1.25000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/04/2011 | \$ / R On 19-September-11 | 8.05 | C | Foreign Exchange Future | 0.05300 | 0.04700 | 0 |
| 12/04/2011 | \$ / R On 19-September-11 | 8.05 | P | Foreign Exchange Future | 1.22500 | 1.29700 | 0 |
| 12/04/2011 | \$ / R On 19-September-11 | 8.10 | C | Foreign Exchange Future | 0.05000 | 0.04500 | 0 |
| 12/04/2011 | \$ / R On 19-September-11 | 8.10 | P | Foreign Exchange Future | 1.27200 | 1.34500 | 0 |
| 12/04/2011 | \$ / R On 14-December-15 | 9.15 | C | Foreign Exchange Future | 1.40500 | 1.34000 | 0 |
| 12/04/2011 | \$ / R On 14-December-15 | 9.15 | P | Foreign Exchange Future | 1.51000 | 1.52200 | 0 |
| 12/04/2011 | \$ / R On 14-December-15 | 9.20 | C | Foreign Exchange Future | 1.38900 | 1.32400 | 0 |
| 12/04/2011 | \$ / R On 14-December-15 | 9.20 | P | Foreign Exchange Future | 1.54400 | 1.55600 | 0 |
| 12/04/2011 | \$ / R On 14-December-15 | 9.25 | C | Foreign Exchange Future | 1.37300 | 1.30800 | 0 |
| 12/04/2011 | \$ / R On 14-December-15 | 9.25 | P | Foreign Exchange Future | 1.57800 | 1.59000 | 0 |
| 12/04/2011 | \$ / R MAXI On 19-September-11 | | | Foreign Exchange Future | 6.87760 | 6.79990 | 0 |
| 12/04/2011 | \$ / R MAXI On 13-June-11 | 7.00 | C | Foreign Exchange Future | 0.07184 | 0.05545 | 0 |
| 12/04/2011 | \$ / R MAXI On 13-June-11 | 7.00 | P | Foreign Exchange Future | 0.29434 | 0.35465 | 0 |
| 12/04/2011 | \$ / R MAXI On 19-September-11 | 7.05 | C | Foreign Exchange Future | 0.20254 | 0.17575 | 0 |
| 12/04/2011 | \$ / R MAXI On 19-September-11 | 7.05 | P | Foreign Exchange Future | 0.37494 | 0.42585 | 0 |
| 12/04/2011 | \$ / R MAXI On 19-September-11 | 7.10 | C | Foreign Exchange Future | 0.18789 | 0.16301 | 0 |
| 12/04/2011 | \$ / R MAXI On 19-September-11 | 7.10 | P | Foreign Exchange Future | 0.41029 | 0.46311 | 0 |
| 12/04/2011 | \$ / R MAXI On 19-September-11 | 7.15 | C | Foreign Exchange Future | 0.17439 | 0.15130 | 0 |
| 12/04/2011 | \$ / R MAXI On 19-September-11 | 7.15 | P | Foreign Exchange Future | 0.44679 | 0.50140 | 0 |
| 12/04/2011 | \$ / R MAXI On 13-June-11 | 7.35 | C | Foreign Exchange Future | 0.02228 | 0.01710 | 0 |
| 12/04/2011 | \$ / R MAXI On 13-June-11 | 7.35 | P | Foreign Exchange Future | 0.59478 | 0.66630 | 60 |
| 12/04/2011 | £ / R On 19-December-11 | | | Foreign Exchange Future | 11.30110 | 11.26940 | 993 |
| 12/04/2011 | £ / R On 13-June-11 | 10.75 | C | Foreign Exchange Future | 0.38200 | 0.36700 | 0 |
| 12/04/2011 | £ / R On 13-June-11 | 10.75 | P | Foreign Exchange Future | 0.11700 | 0.12700 | 10 |
| 12/04/2011 | £ / R On 19-September-11 | 11.45 | C | Foreign Exchange Future | 0.30600 | 0.29500 | 0 |
| 12/04/2011 | £ / R On 19-September-11 | 11.45 | P | Foreign Exchange Future | 0.59400 | 0.61200 | 0 |
| 12/04/2011 | £ / R On 19-September-11 | 11.50 | C | Foreign Exchange Future | 0.29000 | 0.28000 | 0 |
| 12/04/2011 | £ / R On 19-September-11 | 11.50 | P | Foreign Exchange Future | 0.62800 | 0.64700 | 0 |
| 12/04/2011 | £ / R On 19-September-11 | 11.55 | C | Foreign Exchange Future | 0.27600 | 0.26600 | 0 |
| 12/04/2011 | £ / R On 19-September-11 | 11.55 | P | Foreign Exchange Future | 0.66400 | 0.68300 | 0 |
| 12/04/2011 | £ / R On 19-December-11 | 11.60 | C | Foreign Exchange Future | 0.42400 | 0.41400 | 0 |
| 12/04/2011 | £ / R On 19-December-11 | 11.60 | P | Foreign Exchange Future | 0.72300 | 0.74500 | 0 |
| 12/04/2011 | £ / R On 19-December-11 | 11.65 | C | Foreign Exchange Future | 0.40800 | 0.39800 | 0 |
| 12/04/2011 | £ / R On 19-December-11 | 11.65 | P | Foreign Exchange Future | 0.75700 | 0.77900 | 0 |
| 12/04/2011 | £ / R On 19-December-11 | 11.70 | C | Foreign Exchange Future | 0.39300 | 0.38300 | 0 |
| 12/04/2011 | £ / R On 19-December-11 | 11.70 | P | Foreign Exchange Future | 0.79200 | 0.81400 | 0 |
| 12/04/2011 | £ / R On 13-June-11 | 11.80 | C | Foreign Exchange Future | 0.04200 | 0.04100 | 0 |
| 12/04/2011 | £ / R On 13-June-11 | 11.80 | P | Foreign Exchange Future | 0.82700 | 0.85100 | 0 |
| 12/04/2011 | £ / R On 13-June-11 | 11.85 | C | Foreign Exchange Future | 0.03800 | 0.03700 | 0 |
| 12/04/2011 | £ / R On 13-June-11 | 11.85 | P | Foreign Exchange Future | 0.87300 | 0.89700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/04/2011 | £ / R On 13-June-11 | 11.90 | C | Foreign Exchange Future | 0.03400 | 0.03300 | 0 |
| 12/04/2011 | £ / R On 13-June-11 | 11.90 | P | Foreign Exchange Future | 0.91900 | 0.94300 | 0 |
| 12/04/2011 | £ / R On 13-June-11 | 11.95 | C | Foreign Exchange Future | 0.03000 | 0.03000 | 0 |
| 12/04/2011 | £ / R On 13-June-11 | 11.95 | P | Foreign Exchange Future | 0.96500 | 0.99000 | 100 |
| 12/04/2011 | £ / R On 19-September-11 | 12.10 | C | Foreign Exchange Future | 0.15600 | 0.15100 | 0 |
| 12/04/2011 | £ / R On 19-September-11 | 12.10 | P | Foreign Exchange Future | 1.09400 | 1.11800 | 200 |
| 12/04/2011 | £ / R On 19-December-11 | 12.20 | C | Foreign Exchange Future | 0.26800 | 0.26100 | 0 |
| 12/04/2011 | £ / R On 19-December-11 | 12.20 | P | Foreign Exchange Future | 1.16700 | 1.19200 | 250 |
| 12/04/2011 | ¥ / R On 19-September-11 | | | Foreign Exchange Future | 0.08240 | 0.08030 | 16,271 |
| 12/04/2011 | ¥ / R On 19-September-11 | 0.07 | C | Foreign Exchange Future | 0.01253 | 0.01056 | 0 |
| 12/04/2011 | ¥ / R On 19-September-11 | 0.07 | P | Foreign Exchange Future | 0.00013 | 0.00026 | 0 |
| 12/04/2011 | ¥ / R On 13-June-11 | 0.08 | C | Foreign Exchange Future | 0.00640 | 0.00470 | 0 |
| 12/04/2011 | ¥ / R On 13-June-11 | 0.08 | P | Foreign Exchange Future | 0.00030 | 0.00060 | 0 |
| 12/04/2011 | ¥ / R On 19-September-11 | 0.08 | C | Foreign Exchange Future | 0.00485 | 0.00379 | 0 |
| 12/04/2011 | ¥ / R On 19-September-11 | 0.08 | P | Foreign Exchange Future | 0.00245 | 0.00349 | 0 |
| 12/04/2011 | ¥ / R On 13-June-11 | 0.09 | C | Foreign Exchange Future | 0.00098 | 0.00063 | 0 |
| 12/04/2011 | ¥ / R On 13-June-11 | 0.09 | P | Foreign Exchange Future | 0.00488 | 0.00653 | 0 |
| 12/04/2011 | ¥ / R On 19-September-11 | 0.09 | C | Foreign Exchange Future | 0.00173 | 0.00132 | 0 |
| 12/04/2011 | ¥ / R On 19-September-11 | 0.09 | P | Foreign Exchange Future | 0.00933 | 0.01102 | 0 |
| 12/04/2011 | ¥ / R On 13-June-11 | 0.10 | C | Foreign Exchange Future | 0.00010 | 0.00006 | 0 |
| 12/04/2011 | ¥ / R On 13-June-11 | 0.10 | P | Foreign Exchange Future | 0.01400 | 0.01596 | 0 |
| 12/04/2011 | € / R On 19-December-11 | | | Foreign Exchange Future | 10.03510 | 9.88930 | 2,000 |
| 12/04/2011 | € / R On 19-September-11 | 9.60 | C | Foreign Exchange Future | 0.52800 | 0.43700 | 0 |
| 12/04/2011 | € / R On 19-September-11 | 9.60 | P | Foreign Exchange Future | 0.20100 | 0.25400 | 0 |
| 12/04/2011 | € / R On 19-September-11 | 9.65 | C | Foreign Exchange Future | 0.49700 | 0.40900 | 0 |
| 12/04/2011 | € / R On 19-September-11 | 9.65 | P | Foreign Exchange Future | 0.22000 | 0.27600 | 0 |
| 12/04/2011 | € / R On 19-September-11 | 9.70 | C | Foreign Exchange Future | 0.46700 | 0.38300 | 0 |
| 12/04/2011 | € / R On 19-September-11 | 9.70 | P | Foreign Exchange Future | 0.24000 | 0.30000 | 0 |
| 12/04/2011 | € / R On 19-December-11 | 9.75 | C | Foreign Exchange Future | 0.60200 | 0.51200 | 0 |
| 12/04/2011 | € / R On 19-December-11 | 9.75 | P | Foreign Exchange Future | 0.31700 | 0.37300 | 0 |
| 12/04/2011 | € / R On 19-December-11 | 9.80 | C | Foreign Exchange Future | 0.57500 | 0.48600 | 0 |
| 12/04/2011 | € / R On 19-December-11 | 9.80 | P | Foreign Exchange Future | 0.34000 | 0.39700 | 0 |
| 12/04/2011 | € / R On 19-December-11 | 9.85 | C | Foreign Exchange Future | 0.54800 | 0.46100 | 0 |
| 12/04/2011 | € / R On 19-December-11 | 9.85 | P | Foreign Exchange Future | 0.36300 | 0.42200 | 0 |
| 12/04/2011 | AU\$ / R On 14-December-15 | | | Foreign Exchange Future | 8.03980 | 8.04320 | 0 |
| 12/04/2011 | AU\$ / R On 19-December-11 | 6.60 | C | Foreign Exchange Future | 0.57300 | 0.53200 | 0 |
| 12/04/2011 | AU\$ / R On 19-December-11 | 6.60 | P | Foreign Exchange Future | 0.09700 | 0.08600 | 0 |
| 12/04/2011 | AU\$ / R On 19-December-11 | 6.65 | C | Foreign Exchange Future | 0.51800 | 0.49600 | 0 |
| 12/04/2011 | AU\$ / R On 19-December-11 | 6.65 | P | Foreign Exchange Future | 0.09200 | 0.10000 | 0 |
| 12/04/2011 | AU\$ / R On 19-December-11 | 6.70 | C | Foreign Exchange Future | 0.48200 | 0.46000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 12/04/2011 | AU\$ / R On 19-December-11 | 6.70 | P | Foreign Exchange Future | 0.10600 | 0.11400 | 0 |
| 12/04/2011 | AU\$ / R On 14-December-15 | 7.25 | C | Foreign Exchange Future | 1.30400 | 1.32200 | 0 |
| 12/04/2011 | AU\$ / R On 14-December-15 | 7.25 | P | Foreign Exchange Future | 0.51400 | 0.52900 | 0 |
| 12/04/2011 | AU\$ / R On 14-December-15 | 7.30 | C | Foreign Exchange Future | 1.27600 | 1.29300 | 0 |
| 12/04/2011 | AU\$ / R On 14-December-15 | 7.30 | P | Foreign Exchange Future | 0.53600 | 0.55000 | 0 |
| 12/04/2011 | AU\$ / R On 14-December-15 | 7.35 | C | Foreign Exchange Future | 1.24900 | 1.26400 | 0 |
| 12/04/2011 | AU\$ / R On 14-December-15 | 7.35 | P | Foreign Exchange Future | 0.55900 | 0.57100 | 0 |
| 12/04/2011 | CAD/ R On 19-September-11 | | | Foreign Exchange Future | 7.10390 | 7.09420 | 0 |
| 12/04/2011 | CAD/ R On 13-June-11 | 6.85 | C | Foreign Exchange Future | 0.22600 | 0.22200 | 0 |
| 12/04/2011 | CAD/ R On 13-June-11 | 6.85 | P | Foreign Exchange Future | 0.05700 | 0.06200 | 0 |
| 12/04/2011 | CAD/ R On 13-June-11 | 6.90 | C | Foreign Exchange Future | 0.18900 | 0.18600 | 0 |
| 12/04/2011 | CAD/ R On 13-June-11 | 6.90 | P | Foreign Exchange Future | 0.07000 | 0.07600 | 0 |
| 12/04/2011 | CAD/ R On 13-June-11 | 6.95 | C | Foreign Exchange Future | 0.15600 | 0.15300 | 0 |
| 12/04/2011 | CAD/ R On 13-June-11 | 6.95 | P | Foreign Exchange Future | 0.08700 | 0.09300 | 0 |
| 12/04/2011 | CAD/ R On 19-September-11 | 7.20 | C | Foreign Exchange Future | 0.16800 | 0.16400 | 0 |
| 12/04/2011 | CAD/ R On 19-September-11 | 7.20 | P | Foreign Exchange Future | 0.26400 | 0.27000 | 0 |
| 12/04/2011 | CAD/ R On 19-September-11 | 7.25 | C | Foreign Exchange Future | 0.15100 | 0.14700 | 0 |
| 12/04/2011 | CAD/ R On 19-September-11 | 7.25 | P | Foreign Exchange Future | 0.29700 | 0.30300 | 0 |
| 12/04/2011 | CAD/ R On 19-September-11 | 7.30 | C | Foreign Exchange Future | 0.13600 | 0.13200 | 0 |
| 12/04/2011 | CAD/ R On 19-September-11 | 7.30 | P | Foreign Exchange Future | 0.33200 | 0.33800 | 0 |
| 12/04/2011 | CHF / R On 19-September-11 | | | Foreign Exchange Future | 7.68710 | 7.48760 | 0 |
| 12/04/2011 | CHF / R On 13-June-11 | 7.05 | C | Foreign Exchange Future | 0.55900 | 0.39200 | 0 |
| 12/04/2011 | CHF / R On 13-June-11 | 7.05 | P | Foreign Exchange Future | 0.03700 | 0.06600 | 0 |
| 12/04/2011 | CHF / R On 13-June-11 | 7.10 | C | Foreign Exchange Future | 0.51600 | 0.35400 | 0 |
| 12/04/2011 | CHF / R On 13-June-11 | 7.10 | P | Foreign Exchange Future | 0.04400 | 0.07800 | 0 |
| 12/04/2011 | CHF / R On 13-June-11 | 7.15 | C | Foreign Exchange Future | 0.47300 | 0.31600 | 0 |
| 12/04/2011 | CHF / R On 13-June-11 | 7.15 | P | Foreign Exchange Future | 0.05100 | 0.09000 | 0 |
| 12/04/2011 | CHF / R On 19-September-11 | 7.60 | C | Foreign Exchange Future | 0.35300 | 0.25600 | 0 |
| 12/04/2011 | CHF / R On 19-September-11 | 7.60 | P | Foreign Exchange Future | 0.26600 | 0.36800 | 0 |
| 12/04/2011 | CHF / R On 19-September-11 | 7.65 | C | Foreign Exchange Future | 0.32800 | 0.23800 | 0 |
| 12/04/2011 | CHF / R On 19-September-11 | 7.65 | P | Foreign Exchange Future | 0.29100 | 0.40000 | 0 |
| 12/04/2011 | CHF / R On 19-September-11 | 7.70 | C | Foreign Exchange Future | 0.30300 | 0.22100 | 0 |
| 12/04/2011 | CHF / R On 19-September-11 | 7.70 | P | Foreign Exchange Future | 0.31600 | 0.43300 | 0 |
| 12/04/2011 | RAIN On 13-June-11 | | | Foreign Exchange Future | 13,758.79000 | 13,575.38000 | 0 |
| 12/04/2011 | RAIN On 13-June-11 | 13499.99 | C | Foreign Exchange Future | 258.80000 | 75.40000 | 0 |
| 12/04/2011 | RAIN On 13-June-11 | 13499.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/04/2011 | RAIN On 13-June-11 | 13500.00 | C | Foreign Exchange Future | 258.80000 | 75.40000 | 0 |
| 12/04/2011 | RAIN On 13-June-11 | 13500.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/04/2011 | RAIN On 13-June-11 | 13500.01 | C | Foreign Exchange Future | 258.80000 | 75.40000 | 0 |
| 12/04/2011 | RAIN On 13-June-11 | 13500.01 | 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 |
|------------------------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|-------------------|
| 12/04/2011 | YUAN/R On 19-September-11 | | | Foreign Exchange Future | 1.05860 | 1.04680 | 0 |
| 12/04/2011 | YUAN/R On 13-June-11 | 1.00 | C | Foreign Exchange Future | 0.04570 | 0.03770 | 0 |
| 12/04/2011 | YUAN/R On 13-June-11 | 1.00 | P | Foreign Exchange Future | 0.00700 | 0.01020 | 0 |
| 12/04/2011 | YUAN/R On 19-September-11 | 1.05 | C | Foreign Exchange Future | 0.04380 | 0.03800 | 0 |
| 12/04/2011 | YUAN/R On 19-September-11 | 1.05 | P | Foreign Exchange Future | 0.03520 | 0.04120 | 0 |
| 12/04/2011 | YUAN/R On 19-September-11 | 1.10 | C | Foreign Exchange Future | 0.02620 | 0.02250 | 0 |
| 12/04/2011 | YUAN/R On 19-September-11 | 1.10 | P | Foreign Exchange Future | 0.06760 | 0.07570 | 0 |
| 12/04/2011 | YUAN/R On 19-September-11 | 1.15 | C | Foreign Exchange Future | 0.01600 | 0.01370 | 0 |
| 12/04/2011 | YUAN/R On 19-September-11 | 1.15 | P | Foreign Exchange Future | 0.10740 | 0.11690 | 0 |
| Futures Open Interest | | | | | | | 711,472.00 |
| Options Open Interest | | | | | | | 111,925.00 |
| Total | | | | | | | 823,397.00 |