



# Currency Futures & Options Monthly Statistics

From: 01/06/2011 To: 15/06/2011

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2011 | \$ / R On 13 June 2011 |        |              | Foreign Exchange Future | 6.80600   | 6.84150                         | 349,970       |
| 01/06/2011 | \$ / R On 13 June 2011 | 7.45   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/06/2011 | \$ / R On 13 June 2011 | 6.75   | C            | Foreign Exchange Future | 0.10300   | 0.13200                         | 0             |
| 01/06/2011 | \$ / R On 13 June 2011 | 6.80   | C            | Foreign Exchange Future | 0.07300   | 0.09900                         | 0             |
| 01/06/2011 | \$ / R On 13 June 2011 | 6.90   | C            | Foreign Exchange Future | 0.03700   | 0.05200                         | 2,650         |
| 01/06/2011 | \$ / R On 13 June 2011 | 6.50   | C            | Foreign Exchange Future | 0.31100   | 0.34600                         | 3,000         |
| 01/06/2011 | \$ / R On 13 June 2011 | 7.50   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 800           |
| 01/06/2011 | \$ / R On 13 June 2011 | 7.40   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 7,200         |
| 01/06/2011 | \$ / R On 13 June 2011 | 6.70   | C            | Foreign Exchange Future | 0.13800   | 0.16900                         | 450           |
| 01/06/2011 | \$ / R On 13 June 2011 | 7.20   | C            | Foreign Exchange Future | 0.00400   | 0.00700                         | 1,690         |
| 01/06/2011 | \$ / R On 13 June 2011 | 7.05   | C            | Foreign Exchange Future | 0.01300   | 0.01900                         | 6,000         |
| 01/06/2011 | \$ / R On 13 June 2011 | 8.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 500           |
| 01/06/2011 | \$ / R On 13 June 2011 | 7.25   | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 1,000         |
| 01/06/2011 | \$ / R On 13 June 2011 | 7.30   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 250           |
| 01/06/2011 | \$ / R On 13 June 2011 | 7.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 1,000         |
| 01/06/2011 | \$ / R On 13 June 2011 | 7.10   | C            | Foreign Exchange Future | 0.00900   | 0.01400                         | 100           |
| 01/06/2011 | \$ / R On 13 June 2011 | 7.00   | C            | Foreign Exchange Future | 0.01800   | 0.02700                         | 24,880        |
| 01/06/2011 | \$ / R On 13 June 2011 | 7.35   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 5,700         |
| 01/06/2011 | \$ / R On 13 June 2011 | 6.95   | C            | Foreign Exchange Future | 0.02600   | 0.03700                         | 100           |
| 01/06/2011 | \$ / R On 13 June 2011 | 6.65   | C            | Foreign Exchange Future | 0.17700   | 0.21000                         | 0             |
| 01/06/2011 | \$ / R On 13 June 2011 | 6.85   | C            | Foreign Exchange Future | 0.05300   | 0.07000                         | 0             |
| 01/06/2011 | \$ / R On 13 June 2011 | 6.85   | P            | Foreign Exchange Future | 0.09700   | 0.07900                         | 2,400         |
| 01/06/2011 | \$ / R On 13 June 2011 | 6.90   | P            | Foreign Exchange Future | 0.13100   | 0.11100                         | 0             |
| 01/06/2011 | \$ / R On 13 June 2011 | 6.65   | P            | Foreign Exchange Future | 0.02100   | 0.01900                         | 7,450         |
| 01/06/2011 | \$ / R On 13 June 2011 | 6.95   | P            | Foreign Exchange Future | 0.17000   | 0.14600                         | 0             |

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|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2011 | \$ / R On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.54500   | 0.51100                         | 0             |
| 01/06/2011 | \$ / R On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.21200   | 0.18600                         | 3,000         |
| 01/06/2011 | \$ / R On 13 June 2011      | 7.25   | P            | Foreign Exchange Future | 0.44700   | 0.41400                         | 0             |
| 01/06/2011 | \$ / R On 13 June 2011      | 7.30   | P            | Foreign Exchange Future | 0.49600   | 0.46200                         | 0             |
| 01/06/2011 | \$ / R On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.30300   | 0.27300                         | 0             |
| 01/06/2011 | \$ / R On 13 June 2011      | 7.80   | P            | Foreign Exchange Future | 0.99400   | 0.95900                         | 0             |
| 01/06/2011 | \$ / R On 13 June 2011      | 8.00   | P            | Foreign Exchange Future | 1.19400   | 1.15900                         | 0             |
| 01/06/2011 | \$ / R On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.25700   | 0.22800                         | 0             |
| 01/06/2011 | \$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.03200   | 0.02800                         | 300           |
| 01/06/2011 | \$ / R On 13 June 2011      | 7.20   | P            | Foreign Exchange Future | 0.39800   | 0.36600                         | 0             |
| 01/06/2011 | \$ / R On 13 June 2011      | 7.40   | P            | Foreign Exchange Future | 0.59500   | 0.56100                         | 1,000         |
| 01/06/2011 | \$ / R On 13 June 2011      | 7.50   | P            | Foreign Exchange Future | 0.69400   | 0.66000                         | 0             |
| 01/06/2011 | \$ / R On 13 June 2011      | 6.50   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 100           |
| 01/06/2011 | \$ / R On 13 June 2011      | 6.80   | P            | Foreign Exchange Future | 0.06700   | 0.05800                         | 0             |
| 01/06/2011 | \$ / R On 13 June 2011      | 6.75   | P            | Foreign Exchange Future | 0.04700   | 0.04100                         | 0             |
| 01/06/2011 | \$ / R On 13 June 2011      | 7.45   | P            | Foreign Exchange Future | 0.64500   | 0.61000                         | 0             |
| 01/06/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.90520   | 6.94110                         | 175,260       |
| 01/06/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.03500   | 0.03900                         | 0             |
| 01/06/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.03200   | 0.03600                         | 0             |
| 01/06/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.03700   | 0.04200                         | 3,000         |
| 01/06/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.05000   | 0.05500                         | 2,800         |
| 01/06/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.09400   | 0.10400                         | 5,000         |
| 01/06/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.28200   | 0.30600                         | 0             |
| 01/06/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.22900   | 0.25100                         | 0             |
| 01/06/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.08700   | 0.09500                         | 10,000        |
| 01/06/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.06800   | 0.07500                         | 200           |
| 01/06/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.34100   | 0.36700                         | 0             |
| 01/06/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/06/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.40800   | 0.43600                         | 6,060         |
| 01/06/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.16000   | 0.17400                         | 6,060         |
| 01/06/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.11200   | 0.12300                         | 500           |
| 01/06/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 2.89700   | 2.86200                         | 0             |
| 01/06/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.35500   | 0.33300                         | 0             |
| 01/06/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.50700   | 0.48200                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.13600   | 0.12600                         | 5,000         |
| 01/06/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.10300   | 0.09500                         | 0             |
| 01/06/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.76300   | 0.73400                         | 0             |
| 01/06/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.22400   | 0.21000                         | 10,000        |
| 01/06/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.63200   | 0.60400                         | 0             |
| 01/06/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.17700   | 0.16500                         | 10,000        |
| 01/06/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.58900   | 0.56300                         | 2,800         |
| 01/06/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.13200   | 1.10100                         | 0             |
| 01/06/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.94500   | 0.91400                         | 0             |
| 01/06/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.22700   | 1.19500                         | 0             |
| 01/06/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.18000   | 1.14800                         | 0             |
| 01/06/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.00040   | 7.03700                         | 30,977        |
| 01/06/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.20400   | 0.21700                         | 0             |
| 01/06/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.19200   | 0.20500                         | 0             |
| 01/06/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.09900   | 0.10600                         | 0             |
| 01/06/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.21700   | 0.23100                         | 0             |
| 01/06/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.44800   | 0.47400                         | 5,925         |
| 01/06/2011 | \$ / R On 19 December 2011  | 8.00   | P            | Foreign Exchange Future | 1.09900   | 1.06900                         | 0             |
| 01/06/2011 | \$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.51700   | 0.49400                         | 0             |
| 01/06/2011 | \$ / R On 19 December 2011  | 6.75   | P            | Foreign Exchange Future | 0.19800   | 0.18700                         | 0             |
| 01/06/2011 | \$ / R On 19 December 2011  | 7.40   | P            | Foreign Exchange Future | 0.59200   | 0.56800                         | 0             |
| 01/06/2011 | \$ / R On 19 December 2011  | 7.35   | P            | Foreign Exchange Future | 0.55400   | 0.53000                         | 0             |
| 01/06/2011 | \$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.10180   | 7.13900                         | 1,911         |
| 01/06/2011 | \$ / R On 19 March 2012     | 7.04   | C            | Foreign Exchange Future | 0.41800   | 0.44000                         | 0             |
| 01/06/2011 | \$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 0.43600   | 0.45800                         | 0             |
| 01/06/2011 | \$ / R On 19 March 2012     | 7.09   | C            | Foreign Exchange Future | 0.39400   | 0.41600                         | 0             |
| 01/06/2011 | \$ / R On 19 March 2012     | 6.99   | C            | Foreign Exchange Future | 0.44300   | 0.46600                         | 0             |
| 01/06/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.32700   | 0.31300                         | 0             |
| 01/06/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.37800   | 0.36300                         | 0             |
| 01/06/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.33400   | 0.31900                         | 1,000         |
| 01/06/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.35200   | 0.33700                         | 0             |
| 01/06/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 7.20870   | 7.25000                         | 0             |
| 01/06/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 0.44600   | 0.00000                         | 0             |
| 01/06/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 0.42800   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 0.46400   | 0.00000                         | 0             |
| 01/06/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.45500   | 0.00000                         | 0             |
| 01/06/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.51900   | 0.00000                         | 0             |
| 01/06/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.48700   | 0.00000                         | 0             |
| 01/06/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.31890   | 7.36110                         | 0             |
| 01/06/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.58400   | 0.60900                         | 0             |
| 01/06/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.56200   | 0.58500                         | 0             |
| 01/06/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 0.60800   | 0.63300                         | 13,000        |
| 01/06/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 0.53900   | 0.56200                         | 11,000        |
| 01/06/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.43900   | 0.42200                         | 0             |
| 01/06/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.52000   | 0.50100                         | 0             |
| 01/06/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.49300   | 0.47400                         | 0             |
| 01/06/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.46500   | 0.44800                         | 0             |
| 01/06/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 7.42550   | 7.47150                         | 0             |
| 01/06/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 0.50300   | 0.52300                         | 0             |
| 01/06/2011 | \$ / R On 14 December 2012  | 7.75   | C            | Foreign Exchange Future | 0.48800   | 0.50700                         | 0             |
| 01/06/2011 | \$ / R On 14 December 2012  | 7.65   | C            | Foreign Exchange Future | 0.51900   | 0.53900                         | 0             |
| 01/06/2011 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.42100   | 0.43800                         | 300           |
| 01/06/2011 | \$ / R On 14 December 2012  | 7.65   | P            | Foreign Exchange Future | 0.74400   | 0.71800                         | 0             |
| 01/06/2011 | \$ / R On 14 December 2012  | 8.00   | P            | Foreign Exchange Future | 0.99600   | 0.96700                         | 0             |
| 01/06/2011 | \$ / R On 14 December 2012  | 7.75   | P            | Foreign Exchange Future | 0.81300   | 0.78600                         | 0             |
| 01/06/2011 | \$ / R On 14 December 2012  | 7.70   | P            | Foreign Exchange Future | 0.77800   | 0.75200                         | 0             |
| 01/06/2011 | \$ / R On 12 December 2014  |        |              | Foreign Exchange Future | 8.37140   | 8.44930                         | 0             |
| 01/06/2011 | \$ / R On 12 December 2014  | 8.50   | C            | Foreign Exchange Future | 1.07900   | 1.12100                         | 0             |
| 01/06/2011 | \$ / R On 12 December 2014  | 8.55   | C            | Foreign Exchange Future | 1.06300   | 1.10400                         | 0             |
| 01/06/2011 | \$ / R On 12 December 2014  | 8.00   | C            | Foreign Exchange Future | 1.26100   | 1.30700                         | 200           |
| 01/06/2011 | \$ / R On 12 December 2014  | 8.45   | C            | Foreign Exchange Future | 1.09600   | 1.13900                         | 0             |
| 01/06/2011 | \$ / R On 12 December 2014  | 8.45   | P            | Foreign Exchange Future | 1.17500   | 1.14000                         | 0             |
| 01/06/2011 | \$ / R On 12 December 2014  | 8.00   | P            | Foreign Exchange Future | 0.89000   | 0.85800                         | 0             |
| 01/06/2011 | \$ / R On 12 December 2014  | 8.55   | P            | Foreign Exchange Future | 1.24200   | 1.20500                         | 0             |
| 01/06/2011 | \$ / R On 12 December 2014  | 8.50   | P            | Foreign Exchange Future | 1.20800   | 1.17200                         | 0             |
| 01/06/2011 | \$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 9.12170   | 9.15610                         | 0             |
| 01/06/2011 | \$ / R On 14 December 2015  | 9.20   | C            | Foreign Exchange Future | 1.43500   | 1.45400                         | 0             |
| 01/06/2011 | \$ / R On 14 December 2015  | 9.25   | C            | Foreign Exchange Future | 1.41900   | 1.43700                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.45200   | 1.47100                         | 0             |
| 01/06/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.48000   | 1.46500                         | 0             |
| 01/06/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.54700   | 1.53100                         | 0             |
| 01/06/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.51300   | 1.49800                         | 0             |
| 01/06/2011 | \$ / R MAXI On 13 June 2011      |        |              | Foreign Exchange Future | 6.80600   | 6.84150                         | 299           |
| 01/06/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.01260   | 0.01906                         | 0             |
| 01/06/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.00868   | 0.01352                         | 0             |
| 01/06/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.01824   | 0.02676                         | 0             |
| 01/06/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.00138   | 0.00246                         | 0             |
| 01/06/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.54538   | 0.51096                         | 60            |
| 01/06/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.21224   | 0.18526                         | 0             |
| 01/06/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.30268   | 0.27202                         | 0             |
| 01/06/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.25660   | 0.22756                         | 0             |
| 01/06/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.90520   | 6.94110                         | 70            |
| 01/06/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.15955   | 0.17355                         | 0             |
| 01/06/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.14590   | 0.15896                         | 0             |
| 01/06/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.17456   | 0.18953                         | 0             |
| 01/06/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.31936   | 0.29843                         | 0             |
| 01/06/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.39070   | 0.36786                         | 0             |
| 01/06/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.35435   | 0.33245                         | 0             |
| 01/06/2011 | £ / R On 13 June 2011            |        |              | Foreign Exchange Future | 11.15950  | 11.26800                        | 29,423        |
| 01/06/2011 | £ / R On 13 June 2011            | 11.85  | C            | Foreign Exchange Future | 0.00300   | 0.00700                         | 0             |
| 01/06/2011 | £ / R On 13 June 2011            | 11.90  | C            | Foreign Exchange Future | 0.00200   | 0.00600                         | 0             |
| 01/06/2011 | £ / R On 13 June 2011            | 11.80  | C            | Foreign Exchange Future | 0.00400   | 0.00900                         | 0             |
| 01/06/2011 | £ / R On 13 June 2011            | 11.95  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 01/06/2011 | £ / R On 13 June 2011            | 10.75  | C            | Foreign Exchange Future | 0.42300   | 0.52700                         | 0             |
| 01/06/2011 | £ / R On 13 June 2011            | 11.45  | C            | Foreign Exchange Future | 0.02400   | 0.04700                         | 10            |
| 01/06/2011 | £ / R On 13 June 2011            | 11.55  | C            | Foreign Exchange Future | 0.01400   | 0.02900                         | 0             |
| 01/06/2011 | £ / R On 13 June 2011            | 11.55  | P            | Foreign Exchange Future | 0.40500   | 0.31100                         | 100           |
| 01/06/2011 | £ / R On 13 June 2011            | 10.75  | P            | Foreign Exchange Future | 0.01400   | 0.00900                         | 10            |
| 01/06/2011 | £ / R On 13 June 2011            | 11.45  | P            | Foreign Exchange Future | 0.31500   | 0.22900                         | 0             |
| 01/06/2011 | £ / R On 13 June 2011            | 11.95  | P            | Foreign Exchange Future | 0.79300   | 0.68600                         | 100           |

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|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2011 | £ / R On 13 June 2011      | 11.80  | P            | Foreign Exchange Future | 0.64500   | 0.54100                         | 0             |
| 01/06/2011 | £ / R On 13 June 2011      | 11.90  | P            | Foreign Exchange Future | 0.74300   | 0.63800                         | 0             |
| 01/06/2011 | £ / R On 13 June 2011      | 11.85  | P            | Foreign Exchange Future | 0.69400   | 0.58900                         | 0             |
| 01/06/2011 | £ / R On 19 September 2011 |        |              | Foreign Exchange Future | 11.30770  | 11.41750                        | 28,415        |
| 01/06/2011 | £ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.26600   | 0.31900                         | 0             |
| 01/06/2011 | £ / R On 19 September 2011 | 11.55  | C            | Foreign Exchange Future | 0.25000   | 0.30000                         | 0             |
| 01/06/2011 | £ / R On 19 September 2011 | 11.45  | C            | Foreign Exchange Future | 0.28400   | 0.33900                         | 0             |
| 01/06/2011 | £ / R On 19 September 2011 | 11.65  | C            | Foreign Exchange Future | 0.21900   | 0.26500                         | 3,455         |
| 01/06/2011 | £ / R On 19 September 2011 | 12.10  | C            | Foreign Exchange Future | 0.12200   | 0.15000                         | 0             |
| 01/06/2011 | £ / R On 19 September 2011 | 11.00  | C            | Foreign Exchange Future | 0.51200   | 0.59400                         | 3,455         |
| 01/06/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 0.91400   | 0.83300                         | 200           |
| 01/06/2011 | £ / R On 19 September 2011 | 11.00  | P            | Foreign Exchange Future | 0.20400   | 0.17700                         | 0             |
| 01/06/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.56100   | 0.49800                         | 100           |
| 01/06/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.42600   | 0.37200                         | 0             |
| 01/06/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.49200   | 0.43300                         | 0             |
| 01/06/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.45800   | 0.40200                         | 200           |
| 01/06/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.44800  | 11.55900                        | 1,018         |
| 01/06/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.40900   | 0.46100                         | 0             |
| 01/06/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.39200   | 0.44200                         | 0             |
| 01/06/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.42700   | 0.48000                         | 0             |
| 01/06/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.25600   | 0.29100                         | 0             |
| 01/06/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.00800   | 0.93200                         | 250           |
| 01/06/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.57900   | 0.52100                         | 0             |
| 01/06/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.64400   | 0.58300                         | 0             |
| 01/06/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.61100   | 0.55200                         | 0             |
| 01/06/2011 | £ / R On 18 June 2012      |        |              | Foreign Exchange Future | 11.74890  | 11.85000                        | 0             |
| 01/06/2011 | £ / R On 18 June 2012      | 11.85  | C            | Foreign Exchange Future | 0.67600   | 0.00000                         | 0             |
| 01/06/2011 | £ / R On 18 June 2012      | 11.90  | C            | Foreign Exchange Future | 0.65800   | 0.00000                         | 0             |
| 01/06/2011 | £ / R On 18 June 2012      | 11.80  | C            | Foreign Exchange Future | 0.69500   | 0.00000                         | 0             |
| 01/06/2011 | £ / R On 18 June 2012      | 11.80  | P            | Foreign Exchange Future | 0.74600   | 0.00000                         | 0             |
| 01/06/2011 | £ / R On 18 June 2012      | 11.90  | P            | Foreign Exchange Future | 0.80900   | 0.00000                         | 0             |
| 01/06/2011 | £ / R On 18 June 2012      | 11.85  | P            | Foreign Exchange Future | 0.77700   | 0.00000                         | 0             |
| 01/06/2011 | ¥ / R On 13 June 2011      |        |              | Foreign Exchange Future | 0.08420   | 0.08420                         | 696           |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2011 | ¥ / R On 13 June 2011      | 0.09   | C            | Foreign Exchange Future | 0.00083   | 0.00088                         | 0             |
| 01/06/2011 | ¥ / R On 13 June 2011      | 0.10   | C            | Foreign Exchange Future | 0.00001   | 0.00001                         | 0             |
| 01/06/2011 | ¥ / R On 13 June 2011      | 0.08   | C            | Foreign Exchange Future | 0.00920   | 0.00920                         | 0             |
| 01/06/2011 | ¥ / R On 13 June 2011      | 0.08   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2011 | ¥ / R On 13 June 2011      | 0.10   | P            | Foreign Exchange Future | 0.01081   | 0.01081                         | 0             |
| 01/06/2011 | ¥ / R On 13 June 2011      | 0.09   | P            | Foreign Exchange Future | 0.00163   | 0.00168                         | 0             |
| 01/06/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08550   | 0.08550                         | 11,717        |
| 01/06/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00647   | 0.00648                         | 0             |
| 01/06/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00199   | 0.00201                         | 0             |
| 01/06/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01556   | 0.01556                         | 0             |
| 01/06/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00006   | 0.00006                         | 0             |
| 01/06/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41450  | 11.41450                        | 0             |
| 01/06/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00649   | 0.00651                         | 0             |
| 01/06/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00097   | 0.00098                         | 0             |
| 01/06/2011 | € / R On 13 June 2011      |        |              | Foreign Exchange Future | 9.81620   | 9.83880                         | 17,259        |
| 01/06/2011 | € / R On 13 June 2011      | 9.80   | C            | Foreign Exchange Future | 0.09100   | 0.11100                         | 0             |
| 01/06/2011 | € / R On 13 June 2011      | 9.85   | C            | Foreign Exchange Future | 0.06900   | 0.08200                         | 0             |
| 01/06/2011 | € / R On 13 June 2011      | 9.75   | C            | Foreign Exchange Future | 0.12300   | 0.14400                         | 0             |
| 01/06/2011 | € / R On 13 June 2011      | 9.75   | P            | Foreign Exchange Future | 0.05700   | 0.05500                         | 0             |
| 01/06/2011 | € / R On 13 June 2011      | 9.85   | P            | Foreign Exchange Future | 0.10300   | 0.09300                         | 0             |
| 01/06/2011 | € / R On 13 June 2011      | 9.80   | P            | Foreign Exchange Future | 0.07500   | 0.07200                         | 0             |
| 01/06/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.93220   | 9.95540                         | 53,137        |
| 01/06/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.44400   | 0.46500                         | 0             |
| 01/06/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.41200   | 0.43300                         | 0             |
| 01/06/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.47700   | 0.49800                         | 0             |
| 01/06/2011 | € / R On 19 September 2011 | 10.40  | C            | Foreign Exchange Future | 0.14100   | 0.15200                         | 3,590         |
| 01/06/2011 | € / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.35400   | 0.37200                         | 3,590         |
| 01/06/2011 | € / R On 19 September 2011 | 10.40  | P            | Foreign Exchange Future | 0.60900   | 0.59700                         | 0             |
| 01/06/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.14500   | 0.14300                         | 0             |
| 01/06/2011 | € / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 0.22200   | 0.21700                         | 0             |
| 01/06/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.18000   | 0.17800                         | 0             |
| 01/06/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.16200   | 0.16000                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2011 | € / R On 19 December 2011     |        |              | Foreign Exchange Future | 10.04050  | 10.06460                        | 1,950         |
| 01/06/2011 | € / R On 19 December 2011     | 9.80   | C            | Foreign Exchange Future | 0.52500   | 0.54600                         | 0             |
| 01/06/2011 | € / R On 19 December 2011     | 9.85   | C            | Foreign Exchange Future | 0.49700   | 0.51700                         | 0             |
| 01/06/2011 | € / R On 19 December 2011     | 9.75   | C            | Foreign Exchange Future | 0.55400   | 0.57500                         | 0             |
| 01/06/2011 | € / R On 19 December 2011     | 9.75   | P            | Foreign Exchange Future | 0.26400   | 0.26000                         | 0             |
| 01/06/2011 | € / R On 19 December 2011     | 9.85   | P            | Foreign Exchange Future | 0.30700   | 0.30200                         | 0             |
| 01/06/2011 | € / R On 19 December 2011     | 9.80   | P            | Foreign Exchange Future | 0.28500   | 0.28100                         | 0             |
| 01/06/2011 | AU\$ / R On 13 June 2011      |        |              | Foreign Exchange Future | 7.27570   | 7.27940                         | 14,835        |
| 01/06/2011 | AU\$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.62600   | 0.62900                         | 0             |
| 01/06/2011 | AU\$ / R On 13 June 2011      | 6.70   | C            | Foreign Exchange Future | 0.57600   | 0.57900                         | 0             |
| 01/06/2011 | AU\$ / R On 13 June 2011      | 6.60   | C            | Foreign Exchange Future | 0.67600   | 0.67900                         | 0             |
| 01/06/2011 | AU\$ / R On 13 June 2011      | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2011 | AU\$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2011 | AU\$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.28690   | 7.29070                         | 9,315         |
| 01/06/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.65400   | 0.65800                         | 0             |
| 01/06/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.70000   | 0.70500                         | 0             |
| 01/06/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.60800   | 0.61200                         | 0             |
| 01/06/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.02100   | 0.02100                         | 0             |
| 01/06/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 01/06/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.01700   | 0.01700                         | 0             |
| 01/06/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.30060   | 7.30610                         | 5             |
| 01/06/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.68600   | 0.69200                         | 0             |
| 01/06/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.64400   | 0.64900                         | 0             |
| 01/06/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.73000   | 0.73500                         | 0             |
| 01/06/2011 | AU\$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.17500   | 0.17800                         | 0             |
| 01/06/2011 | AU\$ / R On 19 December 2011  | 7.50   | P            | Foreign Exchange Future | 0.37400   | 0.37200                         | 0             |
| 01/06/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.02900   | 0.02900                         | 0             |
| 01/06/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.04300   | 0.04300                         | 0             |
| 01/06/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.03500   | 0.03600                         | 0             |
| 01/06/2011 | AU\$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 8.20370   | 8.25080                         | 0             |
| 01/06/2011 | AU\$ / R On 14 December 2015  | 7.30   | C            | Foreign Exchange Future | 1.36600   | 1.40000                         | 0             |
| 01/06/2011 | AU\$ / R On 14 December 2015  | 7.35   | C            | Foreign Exchange Future | 1.33900   | 1.37200                         | 0             |



| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/06/2011 | AU\$ / R On 14 December 2015 | 7.25   | C            | Foreign Exchange Future | 1.39500   | 1.42900                         | 0             |
| 01/06/2011 | AU\$ / R On 14 December 2015 | 7.25   | P            | Foreign Exchange Future | 0.44100   | 0.42800                         | 0             |
| 01/06/2011 | AU\$ / R On 14 December 2015 | 7.35   | P            | Foreign Exchange Future | 0.48500   | 0.47100                         | 0             |
| 01/06/2011 | AU\$ / R On 14 December 2015 | 7.30   | P            | Foreign Exchange Future | 0.46200   | 0.44900                         | 0             |
| 01/06/2011 | CAD/ R On 13 June 2011       |        |              | Foreign Exchange Future | 6.99630   | 7.06130                         | 0             |
| 01/06/2011 | CAD/ R On 13 June 2011       | 6.90   | C            | Foreign Exchange Future | 0.11300   | 0.17500                         | 0             |
| 01/06/2011 | CAD/ R On 13 June 2011       | 6.85   | C            | Foreign Exchange Future | 0.15500   | 0.21900                         | 0             |
| 01/06/2011 | CAD/ R On 13 June 2011       | 6.95   | C            | Foreign Exchange Future | 0.07700   | 0.13400                         | 0             |
| 01/06/2011 | CAD/ R On 13 June 2011       | 6.95   | P            | Foreign Exchange Future | 0.03100   | 0.02300                         | 0             |
| 01/06/2011 | CAD/ R On 13 June 2011       | 6.85   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 01/06/2011 | CAD/ R On 13 June 2011       | 6.90   | P            | Foreign Exchange Future | 0.01700   | 0.01400                         | 0             |
| 01/06/2011 | CAD/ R On 19 September 2011  |        |              | Foreign Exchange Future | 7.08080   | 7.14600                         | 0             |
| 01/06/2011 | CAD/ R On 19 September 2011  | 7.25   | C            | Foreign Exchange Future | 0.11300   | 0.14100                         | 0             |
| 01/06/2011 | CAD/ R On 19 September 2011  | 7.20   | C            | Foreign Exchange Future | 0.12900   | 0.15900                         | 0             |
| 01/06/2011 | CAD/ R On 19 September 2011  | 7.30   | C            | Foreign Exchange Future | 0.09900   | 0.12400                         | 0             |
| 01/06/2011 | CAD/ R On 19 September 2011  | 7.30   | P            | Foreign Exchange Future | 0.31800   | 0.27800                         | 0             |
| 01/06/2011 | CAD/ R On 19 September 2011  | 7.20   | P            | Foreign Exchange Future | 0.24800   | 0.21300                         | 0             |
| 01/06/2011 | CAD/ R On 19 September 2011  | 7.25   | P            | Foreign Exchange Future | 0.28200   | 0.24500                         | 0             |
| 01/06/2011 | CHF / R On 13 June 2011      |        |              | Foreign Exchange Future | 8.09400   | 8.02080                         | 900           |
| 01/06/2011 | CHF / R On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.99400   | 0.92100                         | 0             |
| 01/06/2011 | CHF / R On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 1.04400   | 0.97100                         | 0             |
| 01/06/2011 | CHF / R On 13 June 2011      | 7.15   | C            | Foreign Exchange Future | 0.94400   | 0.87100                         | 0             |
| 01/06/2011 | CHF / R On 13 June 2011      | 7.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2011 | CHF / R On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2011 | CHF / R On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/06/2011 | CHF / R On 19 September 2011 |        |              | Foreign Exchange Future | 8.21750   | 8.14300                         | 50            |
| 01/06/2011 | CHF / R On 19 September 2011 | 7.65   | C            | Foreign Exchange Future | 0.63000   | 0.57100                         | 0             |
| 01/06/2011 | CHF / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.67100   | 0.61000                         | 0             |
| 01/06/2011 | CHF / R On 19 September 2011 | 7.70   | C            | Foreign Exchange Future | 0.59100   | 0.53400                         | 0             |
| 01/06/2011 | CHF / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.07400   | 0.09100                         | 0             |
| 01/06/2011 | CHF / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.05400   | 0.06700                         | 0             |
| 01/06/2011 | CHF / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.06300   | 0.07800                         | 0             |

| Date       | Contract Details            | Strike   | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 01/06/2011 | RAIN On 13 June 2011        |          |              | Foreign Exchange Future | 13,882.97000 | 13,934.53000                    | 0             |
| 01/06/2011 | RAIN On 13 June 2011        | 13500.00 | C            | Foreign Exchange Future | 383.00000    | 434.50000                       | 0             |
| 01/06/2011 | RAIN On 13 June 2011        | 13500.01 | C            | Foreign Exchange Future | 383.00000    | 434.50000                       | 0             |
| 01/06/2011 | RAIN On 13 June 2011        | 13499.99 | C            | Foreign Exchange Future | 383.00000    | 434.50000                       | 0             |
| 01/06/2011 | RAIN On 13 June 2011        | 13499.99 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 01/06/2011 | RAIN On 13 June 2011        | 13500.01 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 01/06/2011 | RAIN On 13 June 2011        | 13500.00 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 01/06/2011 | YUAN/R On 13 June 2011      |          |              | Foreign Exchange Future | 1.05050      | 1.05600                         | 0             |
| 01/06/2011 | YUAN/R On 13 June 2011      | 1.05     | C            | Foreign Exchange Future | 0.01080      | 0.01430                         | 0             |
| 01/06/2011 | YUAN/R On 13 June 2011      | 1.10     | C            | Foreign Exchange Future | 0.00080      | 0.00120                         | 0             |
| 01/06/2011 | YUAN/R On 13 June 2011      | 1.00     | C            | Foreign Exchange Future | 0.05100      | 0.05650                         | 0             |
| 01/06/2011 | YUAN/R On 13 June 2011      | 1.00     | P            | Foreign Exchange Future | 0.00050      | 0.00050                         | 0             |
| 01/06/2011 | YUAN/R On 13 June 2011      | 1.10     | P            | Foreign Exchange Future | 0.05030      | 0.04520                         | 0             |
| 01/06/2011 | YUAN/R On 13 June 2011      | 1.05     | P            | Foreign Exchange Future | 0.01030      | 0.00830                         | 0             |
| 01/06/2011 | YUAN/R On 19 September 2011 |          |              | Foreign Exchange Future | 1.06900      | 1.07500                         | 0             |
| 01/06/2011 | YUAN/R On 19 September 2011 | 1.10     | C            | Foreign Exchange Future | 0.02330      | 0.02570                         | 0             |
| 01/06/2011 | YUAN/R On 19 September 2011 | 1.15     | C            | Foreign Exchange Future | 0.01270      | 0.01430                         | 0             |
| 01/06/2011 | YUAN/R On 19 September 2011 | 1.05     | C            | Foreign Exchange Future | 0.04310      | 0.04690                         | 0             |
| 01/06/2011 | YUAN/R On 19 September 2011 | 1.05     | P            | Foreign Exchange Future | 0.02410      | 0.02190                         | 0             |
| 01/06/2011 | YUAN/R On 19 September 2011 | 1.15     | P            | Foreign Exchange Future | 0.09370      | 0.08930                         | 0             |
| 01/06/2011 | YUAN/R On 19 September 2011 | 1.10     | P            | Foreign Exchange Future | 0.05430      | 0.05070                         | 0             |
| 02/06/2011 | \$ / R On 13 June 2011      |          |              | Foreign Exchange Future | 6.75360      | 6.80600                         | 351,382       |
| 02/06/2011 | \$ / R On 13 June 2011      | 7.45     | C            | Foreign Exchange Future | 0.00000      | 0.00100                         | 0             |
| 02/06/2011 | \$ / R On 13 June 2011      | 7.50     | C            | Foreign Exchange Future | 0.00000      | 0.00000                         | 800           |
| 02/06/2011 | \$ / R On 13 June 2011      | 7.40     | C            | Foreign Exchange Future | 0.00000      | 0.00100                         | 7,200         |
| 02/06/2011 | \$ / R On 13 June 2011      | 6.70     | C            | Foreign Exchange Future | 0.09700      | 0.13800                         | 450           |
| 02/06/2011 | \$ / R On 13 June 2011      | 7.20     | C            | Foreign Exchange Future | 0.00200      | 0.00400                         | 1,690         |
| 02/06/2011 | \$ / R On 13 June 2011      | 7.05     | C            | Foreign Exchange Future | 0.00700      | 0.01300                         | 6,000         |
| 02/06/2011 | \$ / R On 13 June 2011      | 8.00     | C            | Foreign Exchange Future | 0.00000      | 0.00000                         | 500           |
| 02/06/2011 | \$ / R On 13 June 2011      | 6.75     | C            | Foreign Exchange Future | 0.06700      | 0.10300                         | 0             |
| 02/06/2011 | \$ / R On 13 June 2011      | 6.80     | C            | Foreign Exchange Future | 0.04700      | 0.07300                         | 0             |
| 02/06/2011 | \$ / R On 13 June 2011      | 6.90     | C            | Foreign Exchange Future | 0.02200      | 0.03700                         | 2,650         |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2011 | \$ / R On 13 June 2011      | 6.50   | C            | Foreign Exchange Future | 0.26100   | 0.31100                         | 3,000         |
| 02/06/2011 | \$ / R On 13 June 2011      | 7.25   | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 1,000         |
| 02/06/2011 | \$ / R On 13 June 2011      | 7.30   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 250           |
| 02/06/2011 | \$ / R On 13 June 2011      | 7.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 1,000         |
| 02/06/2011 | \$ / R On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.00400   | 0.00900                         | 100           |
| 02/06/2011 | \$ / R On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.01000   | 0.01800                         | 24,880        |
| 02/06/2011 | \$ / R On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 5,700         |
| 02/06/2011 | \$ / R On 13 June 2011      | 6.95   | C            | Foreign Exchange Future | 0.01500   | 0.02600                         | 100           |
| 02/06/2011 | \$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.13200   | 0.17700                         | 0             |
| 02/06/2011 | \$ / R On 13 June 2011      | 6.85   | C            | Foreign Exchange Future | 0.03300   | 0.05300                         | 0             |
| 02/06/2011 | \$ / R On 13 June 2011      | 6.85   | P            | Foreign Exchange Future | 0.12900   | 0.09700                         | 2,400         |
| 02/06/2011 | \$ / R On 13 June 2011      | 6.90   | P            | Foreign Exchange Future | 0.16800   | 0.13100                         | 0             |
| 02/06/2011 | \$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.02800   | 0.02100                         | 7,450         |
| 02/06/2011 | \$ / R On 13 June 2011      | 6.95   | P            | Foreign Exchange Future | 0.21100   | 0.17000                         | 0             |
| 02/06/2011 | \$ / R On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.59700   | 0.54500                         | 0             |
| 02/06/2011 | \$ / R On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.25600   | 0.21200                         | 3,000         |
| 02/06/2011 | \$ / R On 13 June 2011      | 7.25   | P            | Foreign Exchange Future | 0.49700   | 0.44700                         | 0             |
| 02/06/2011 | \$ / R On 13 June 2011      | 7.30   | P            | Foreign Exchange Future | 0.54700   | 0.49600                         | 0             |
| 02/06/2011 | \$ / R On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.35000   | 0.30300                         | 0             |
| 02/06/2011 | \$ / R On 13 June 2011      | 6.50   | P            | Foreign Exchange Future | 0.00700   | 0.00500                         | 100           |
| 02/06/2011 | \$ / R On 13 June 2011      | 6.80   | P            | Foreign Exchange Future | 0.09300   | 0.06700                         | 0             |
| 02/06/2011 | \$ / R On 13 June 2011      | 6.75   | P            | Foreign Exchange Future | 0.06300   | 0.04700                         | 0             |
| 02/06/2011 | \$ / R On 13 June 2011      | 7.80   | P            | Foreign Exchange Future | 1.04600   | 0.99400                         | 0             |
| 02/06/2011 | \$ / R On 13 June 2011      | 8.00   | P            | Foreign Exchange Future | 1.24600   | 1.19400                         | 0             |
| 02/06/2011 | \$ / R On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.30300   | 0.25700                         | 0             |
| 02/06/2011 | \$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.04300   | 0.03200                         | 300           |
| 02/06/2011 | \$ / R On 13 June 2011      | 7.20   | P            | Foreign Exchange Future | 0.44800   | 0.39800                         | 0             |
| 02/06/2011 | \$ / R On 13 June 2011      | 7.40   | P            | Foreign Exchange Future | 0.64600   | 0.59500                         | 1,000         |
| 02/06/2011 | \$ / R On 13 June 2011      | 7.50   | P            | Foreign Exchange Future | 0.74600   | 0.69400                         | 0             |
| 02/06/2011 | \$ / R On 13 June 2011      | 7.45   | P            | Foreign Exchange Future | 0.69600   | 0.64500                         | 0             |
| 02/06/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.85230   | 6.90520                         | 173,492       |
| 02/06/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.03100   | 0.03500                         | 0             |
| 02/06/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.09800   | 0.11200                         | 500           |
| 02/06/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.36900   | 0.40800                         | 6,060         |
| 02/06/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.14100   | 0.16000                         | 6,060         |
| 02/06/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.02900   | 0.03200                         | 0             |
| 02/06/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.03300   | 0.03700                         | 3,000         |
| 02/06/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.04400   | 0.05000                         | 2,800         |
| 02/06/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.08300   | 0.09400                         | 5,000         |
| 02/06/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.24800   | 0.28200                         | 0             |
| 02/06/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.20300   | 0.22900                         | 0             |
| 02/06/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.07600   | 0.08700                         | 10,000        |
| 02/06/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.06000   | 0.06800                         | 200           |
| 02/06/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.30500   | 0.34100                         | 0             |
| 02/06/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.15300   | 0.13600                         | 5,000         |
| 02/06/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.11700   | 0.10300                         | 0             |
| 02/06/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.80800   | 0.76300                         | 0             |
| 02/06/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.25100   | 0.22400                         | 10,000        |
| 02/06/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.67400   | 0.63200                         | 0             |
| 02/06/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.19600   | 0.17700                         | 10,000        |
| 02/06/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.63100   | 0.58900                         | 2,800         |
| 02/06/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.18100   | 1.13200                         | 0             |
| 02/06/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.99200   | 0.94500                         | 0             |
| 02/06/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.27700   | 1.22700                         | 0             |
| 02/06/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 2.95000   | 2.89700                         | 0             |
| 02/06/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.38900   | 0.35500                         | 0             |
| 02/06/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.54600   | 0.50700                         | 0             |
| 02/06/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.22900   | 1.18000                         | 0             |
| 02/06/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.94660   | 7.00040                         | 26,997        |
| 02/06/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.18800   | 0.20400                         | 0             |
| 02/06/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.17700   | 0.19200                         | 0             |
| 02/06/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.09100   | 0.09900                         | 0             |
| 02/06/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.20000   | 0.21700                         | 0             |
| 02/06/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.41500   | 0.44800                         | 5,925         |
| 02/06/2011 | \$ / R On 19 December 2011  | 8.00   | P            | Foreign Exchange Future | 1.14400   | 1.09900                         | 0             |
| 02/06/2011 | \$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.55300   | 0.51700                         | 0             |
| 02/06/2011 | \$ / R On 19 December 2011  | 6.75   | P            | Foreign Exchange Future | 0.21800   | 0.19800                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2011 | \$ / R On 19 December 2011  | 7.40   | P            | Foreign Exchange Future | 0.63000   | 0.59200                         | 0             |
| 02/06/2011 | \$ / R On 19 December 2011  | 7.35   | P            | Foreign Exchange Future | 0.59100   | 0.55400                         | 0             |
| 02/06/2011 | \$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.04710   | 7.10180                         | 1,911         |
| 02/06/2011 | \$ / R On 19 March 2012     | 7.04   | C            | Foreign Exchange Future | 0.38800   | 0.41800                         | 0             |
| 02/06/2011 | \$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 0.40500   | 0.43600                         | 0             |
| 02/06/2011 | \$ / R On 19 March 2012     | 7.09   | C            | Foreign Exchange Future | 0.36700   | 0.39400                         | 0             |
| 02/06/2011 | \$ / R On 19 March 2012     | 6.99   | C            | Foreign Exchange Future | 0.41100   | 0.44300                         | 0             |
| 02/06/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.35000   | 0.32700                         | 0             |
| 02/06/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.40600   | 0.37800                         | 0             |
| 02/06/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.35800   | 0.33400                         | 1,000         |
| 02/06/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.37700   | 0.35200                         | 0             |
| 02/06/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 7.15190   | 7.20870                         | 0             |
| 02/06/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 0.41800   | 0.44600                         | 0             |
| 02/06/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 0.40100   | 0.42800                         | 0             |
| 02/06/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 0.43600   | 0.46400                         | 0             |
| 02/06/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.48400   | 0.45500                         | 0             |
| 02/06/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.54900   | 0.51900                         | 0             |
| 02/06/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.51600   | 0.48700                         | 0             |
| 02/06/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.26110   | 7.31890                         | 0             |
| 02/06/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.55100   | 0.58400                         | 0             |
| 02/06/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 0.51000   | 0.53900                         | 11,000        |
| 02/06/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.52900   | 0.56200                         | 0             |
| 02/06/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 0.57300   | 0.60800                         | 13,000        |
| 02/06/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.46200   | 0.43900                         | 0             |
| 02/06/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.54900   | 0.52000                         | 0             |
| 02/06/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.51800   | 0.49300                         | 0             |
| 02/06/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.49000   | 0.46500                         | 0             |
| 02/06/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 7.36680   | 7.42550                         | 0             |
| 02/06/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 0.47700   | 0.50300                         | 0             |
| 02/06/2011 | \$ / R On 14 December 2012  | 7.75   | C            | Foreign Exchange Future | 0.46300   | 0.48800                         | 0             |
| 02/06/2011 | \$ / R On 14 December 2012  | 7.65   | C            | Foreign Exchange Future | 0.49200   | 0.51900                         | 0             |
| 02/06/2011 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.39900   | 0.42100                         | 300           |
| 02/06/2011 | \$ / R On 14 December 2012  | 7.65   | P            | Foreign Exchange Future | 0.77500   | 0.74400                         | 0             |
| 02/06/2011 | \$ / R On 14 December 2012  | 8.00   | P            | Foreign Exchange Future | 1.03200   | 0.99600                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2011 | \$ / R On 14 December 2012       | 7.75   | P            | Foreign Exchange Future | 0.84600   | 0.81300                         | 0             |
| 02/06/2011 | \$ / R On 14 December 2012       | 7.70   | P            | Foreign Exchange Future | 0.81000   | 0.77800                         | 0             |
| 02/06/2011 | \$ / R On 12 December 2014       |        |              | Foreign Exchange Future | 8.30800   | 8.37140                         | 0             |
| 02/06/2011 | \$ / R On 12 December 2014       | 8.50   | C            | Foreign Exchange Future | 1.03900   | 1.07900                         | 0             |
| 02/06/2011 | \$ / R On 12 December 2014       | 8.00   | C            | Foreign Exchange Future | 1.21800   | 1.26100                         | 200           |
| 02/06/2011 | \$ / R On 12 December 2014       | 8.55   | C            | Foreign Exchange Future | 1.02300   | 1.06300                         | 0             |
| 02/06/2011 | \$ / R On 12 December 2014       | 8.45   | C            | Foreign Exchange Future | 1.05600   | 1.09600                         | 0             |
| 02/06/2011 | \$ / R On 12 December 2014       | 8.45   | P            | Foreign Exchange Future | 1.19800   | 1.17500                         | 0             |
| 02/06/2011 | \$ / R On 12 December 2014       | 8.00   | P            | Foreign Exchange Future | 0.91000   | 0.89000                         | 0             |
| 02/06/2011 | \$ / R On 12 December 2014       | 8.55   | P            | Foreign Exchange Future | 1.26500   | 1.24200                         | 0             |
| 02/06/2011 | \$ / R On 12 December 2014       | 8.50   | P            | Foreign Exchange Future | 1.23100   | 1.20800                         | 0             |
| 02/06/2011 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.07230   | 9.12170                         | 0             |
| 02/06/2011 | \$ / R On 14 December 2015       | 9.20   | C            | Foreign Exchange Future | 1.40300   | 1.43500                         | 0             |
| 02/06/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.38700   | 1.41900                         | 0             |
| 02/06/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.41900   | 1.45200                         | 0             |
| 02/06/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.49700   | 1.48000                         | 0             |
| 02/06/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.56500   | 1.54700                         | 0             |
| 02/06/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.53100   | 1.51300                         | 0             |
| 02/06/2011 | \$ / R MAXI On 13 June 2011      |        |              | Foreign Exchange Future | 6.75360   | 6.80600                         | 199           |
| 02/06/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.00674   | 0.01260                         | 0             |
| 02/06/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.00450   | 0.00868                         | 0             |
| 02/06/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.01010   | 0.01824                         | 0             |
| 02/06/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.00063   | 0.00138                         | 0             |
| 02/06/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.59703   | 0.54538                         | 60            |
| 02/06/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.25650   | 0.21224                         | 0             |
| 02/06/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.35090   | 0.30268                         | 0             |
| 02/06/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.30314   | 0.25660                         | 0             |
| 02/06/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.85230   | 6.90520                         | 170           |
| 02/06/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.14067   | 0.15955                         | 0             |
| 02/06/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.12851   | 0.14590                         | 0             |
| 02/06/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.15408   | 0.17456                         | 0             |
| 02/06/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.35178   | 0.31936                         | 0             |
| 02/06/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.42621   | 0.39070                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.38837   | 0.35435                         | 0             |
| 02/06/2011 | £ / R On 13 June 2011            |        |              | Foreign Exchange Future | 11.02810  | 11.15950                        | 29,423        |
| 02/06/2011 | £ / R On 13 June 2011            | 11.85  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 02/06/2011 | £ / R On 13 June 2011            | 11.90  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/06/2011 | £ / R On 13 June 2011            | 11.80  | C            | Foreign Exchange Future | 0.00100   | 0.00400                         | 0             |
| 02/06/2011 | £ / R On 13 June 2011            | 11.95  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/06/2011 | £ / R On 13 June 2011            | 10.75  | C            | Foreign Exchange Future | 0.30100   | 0.42300                         | 0             |
| 02/06/2011 | £ / R On 13 June 2011            | 11.45  | C            | Foreign Exchange Future | 0.01000   | 0.02400                         | 10            |
| 02/06/2011 | £ / R On 13 June 2011            | 11.55  | C            | Foreign Exchange Future | 0.00600   | 0.01400                         | 0             |
| 02/06/2011 | £ / R On 13 June 2011            | 11.55  | P            | Foreign Exchange Future | 0.52800   | 0.40500                         | 100           |
| 02/06/2011 | £ / R On 13 June 2011            | 10.75  | P            | Foreign Exchange Future | 0.02300   | 0.01400                         | 10            |
| 02/06/2011 | £ / R On 13 June 2011            | 11.45  | P            | Foreign Exchange Future | 0.43200   | 0.31500                         | 0             |
| 02/06/2011 | £ / R On 13 June 2011            | 11.95  | P            | Foreign Exchange Future | 0.92300   | 0.79300                         | 100           |
| 02/06/2011 | £ / R On 13 June 2011            | 11.80  | P            | Foreign Exchange Future | 0.77300   | 0.64500                         | 0             |
| 02/06/2011 | £ / R On 13 June 2011            | 11.90  | P            | Foreign Exchange Future | 0.87300   | 0.74300                         | 0             |
| 02/06/2011 | £ / R On 13 June 2011            | 11.85  | P            | Foreign Exchange Future | 0.82300   | 0.69400                         | 0             |
| 02/06/2011 | £ / R On 19 September 2011       |        |              | Foreign Exchange Future | 11.17520  | 11.30770                        | 28,415        |
| 02/06/2011 | £ / R On 19 September 2011       | 11.50  | C            | Foreign Exchange Future | 0.21800   | 0.26600                         | 0             |
| 02/06/2011 | £ / R On 19 September 2011       | 11.55  | C            | Foreign Exchange Future | 0.20400   | 0.25000                         | 0             |
| 02/06/2011 | £ / R On 19 September 2011       | 11.45  | C            | Foreign Exchange Future | 0.23300   | 0.28400                         | 0             |
| 02/06/2011 | £ / R On 19 September 2011       | 11.65  | C            | Foreign Exchange Future | 0.17800   | 0.21900                         | 3,455         |
| 02/06/2011 | £ / R On 19 September 2011       | 12.10  | C            | Foreign Exchange Future | 0.09700   | 0.12200                         | 0             |
| 02/06/2011 | £ / R On 19 September 2011       | 11.00  | C            | Foreign Exchange Future | 0.42600   | 0.51200                         | 3,455         |
| 02/06/2011 | £ / R On 19 September 2011       | 12.10  | P            | Foreign Exchange Future | 1.02200   | 0.91400                         | 200           |
| 02/06/2011 | £ / R On 19 September 2011       | 11.00  | P            | Foreign Exchange Future | 0.25100   | 0.20400                         | 0             |
| 02/06/2011 | £ / R On 19 September 2011       | 11.65  | P            | Foreign Exchange Future | 0.65300   | 0.56100                         | 100           |
| 02/06/2011 | £ / R On 19 September 2011       | 11.45  | P            | Foreign Exchange Future | 0.50800   | 0.42600                         | 0             |
| 02/06/2011 | £ / R On 19 September 2011       | 11.55  | P            | Foreign Exchange Future | 0.57900   | 0.49200                         | 0             |
| 02/06/2011 | £ / R On 19 September 2011       | 11.50  | P            | Foreign Exchange Future | 0.54300   | 0.45800                         | 200           |
| 02/06/2011 | £ / R On 19 December 2011        |        |              | Foreign Exchange Future | 11.31370  | 11.44800                        | 1,018         |
| 02/06/2011 | £ / R On 19 December 2011        | 11.65  | C            | Foreign Exchange Future | 0.35600   | 0.40900                         | 0             |
| 02/06/2011 | £ / R On 19 December 2011        | 11.70  | C            | Foreign Exchange Future | 0.34100   | 0.39200                         | 0             |
| 02/06/2011 | £ / R On 19 December 2011        | 11.60  | C            | Foreign Exchange Future | 0.37200   | 0.42700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.22100   | 0.25600                         | 0             |
| 02/06/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.10700   | 1.00800                         | 250           |
| 02/06/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.65800   | 0.57900                         | 0             |
| 02/06/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.72700   | 0.64400                         | 0             |
| 02/06/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.69200   | 0.61100                         | 0             |
| 02/06/2011 | £ / R On 18 June 2012      |        |              | Foreign Exchange Future | 11.61050  | 11.74890                        | 0             |
| 02/06/2011 | £ / R On 18 June 2012      | 11.85  | C            | Foreign Exchange Future | 0.61600   | 0.67600                         | 0             |
| 02/06/2011 | £ / R On 18 June 2012      | 11.80  | C            | Foreign Exchange Future | 0.63300   | 0.69500                         | 0             |
| 02/06/2011 | £ / R On 18 June 2012      | 11.90  | C            | Foreign Exchange Future | 0.59800   | 0.65800                         | 0             |
| 02/06/2011 | £ / R On 18 June 2012      | 11.90  | P            | Foreign Exchange Future | 0.88800   | 0.80900                         | 0             |
| 02/06/2011 | £ / R On 18 June 2012      | 11.80  | P            | Foreign Exchange Future | 0.82300   | 0.74600                         | 0             |
| 02/06/2011 | £ / R On 18 June 2012      | 11.85  | P            | Foreign Exchange Future | 0.85600   | 0.77700                         | 0             |
| 02/06/2011 | ¥ / R On 13 June 2011      |        |              | Foreign Exchange Future | 0.08350   | 0.08420                         | 696           |
| 02/06/2011 | ¥ / R On 13 June 2011      | 0.09   | C            | Foreign Exchange Future | 0.00056   | 0.00083                         | 0             |
| 02/06/2011 | ¥ / R On 13 June 2011      | 0.10   | C            | Foreign Exchange Future | 0.00000   | 0.00001                         | 0             |
| 02/06/2011 | ¥ / R On 13 June 2011      | 0.08   | C            | Foreign Exchange Future | 0.00850   | 0.00920                         | 0             |
| 02/06/2011 | ¥ / R On 13 June 2011      | 0.08   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2011 | ¥ / R On 13 June 2011      | 0.10   | P            | Foreign Exchange Future | 0.01150   | 0.01081                         | 0             |
| 02/06/2011 | ¥ / R On 13 June 2011      | 0.09   | P            | Foreign Exchange Future | 0.00206   | 0.00163                         | 0             |
| 02/06/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08480   | 0.08550                         | 11,717        |
| 02/06/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00593   | 0.00647                         | 0             |
| 02/06/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00178   | 0.00199                         | 0             |
| 02/06/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01487   | 0.01556                         | 0             |
| 02/06/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00007   | 0.00006                         | 0             |
| 02/06/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41520  | 11.41450                        | 0             |
| 02/06/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00698   | 0.00649                         | 0             |
| 02/06/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00113   | 0.00097                         | 0             |
| 02/06/2011 | € / R On 13 June 2011      |        |              | Foreign Exchange Future | 9.75500   | 9.81620                         | 17,259        |
| 02/06/2011 | € / R On 13 June 2011      | 9.80   | C            | Foreign Exchange Future | 0.06100   | 0.09100                         | 0             |
| 02/06/2011 | € / R On 13 June 2011      | 9.85   | C            | Foreign Exchange Future | 0.04500   | 0.06900                         | 0             |
| 02/06/2011 | € / R On 13 June 2011      | 9.75   | C            | Foreign Exchange Future | 0.08100   | 0.12300                         | 0             |



| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2011 | € / R On 13 June 2011         | 9.75   | P            | Foreign Exchange Future | 0.07600   | 0.05700                         | 0             |
| 02/06/2011 | € / R On 13 June 2011         | 9.85   | P            | Foreign Exchange Future | 0.14000   | 0.10300                         | 0             |
| 02/06/2011 | € / R On 13 June 2011         | 9.80   | P            | Foreign Exchange Future | 0.10600   | 0.07500                         | 0             |
| 02/06/2011 | € / R On 19 September 2011    |        |              | Foreign Exchange Future | 9.87070   | 9.93220                         | 53,137        |
| 02/06/2011 | € / R On 19 September 2011    | 9.65   | C            | Foreign Exchange Future | 0.40000   | 0.44400                         | 0             |
| 02/06/2011 | € / R On 19 September 2011    | 9.70   | C            | Foreign Exchange Future | 0.37000   | 0.41200                         | 0             |
| 02/06/2011 | € / R On 19 September 2011    | 9.60   | C            | Foreign Exchange Future | 0.43200   | 0.47700                         | 0             |
| 02/06/2011 | € / R On 19 September 2011    | 10.40  | C            | Foreign Exchange Future | 0.12500   | 0.14100                         | 3,590         |
| 02/06/2011 | € / R On 19 September 2011    | 9.80   | C            | Foreign Exchange Future | 0.31400   | 0.35400                         | 3,590         |
| 02/06/2011 | € / R On 19 September 2011    | 10.40  | P            | Foreign Exchange Future | 0.65400   | 0.60900                         | 0             |
| 02/06/2011 | € / R On 19 September 2011    | 9.60   | P            | Foreign Exchange Future | 0.16100   | 0.14500                         | 0             |
| 02/06/2011 | € / R On 19 September 2011    | 9.80   | P            | Foreign Exchange Future | 0.24300   | 0.22200                         | 0             |
| 02/06/2011 | € / R On 19 September 2011    | 9.70   | P            | Foreign Exchange Future | 0.19900   | 0.18000                         | 0             |
| 02/06/2011 | € / R On 19 September 2011    | 9.65   | P            | Foreign Exchange Future | 0.17900   | 0.16200                         | 0             |
| 02/06/2011 | € / R On 19 December 2011     |        |              | Foreign Exchange Future | 9.97780   | 10.04050                        | 1,950         |
| 02/06/2011 | € / R On 19 December 2011     | 9.80   | C            | Foreign Exchange Future | 0.48400   | 0.52500                         | 0             |
| 02/06/2011 | € / R On 19 December 2011     | 9.85   | C            | Foreign Exchange Future | 0.45700   | 0.49700                         | 0             |
| 02/06/2011 | € / R On 19 December 2011     | 9.75   | C            | Foreign Exchange Future | 0.51200   | 0.55400                         | 0             |
| 02/06/2011 | € / R On 19 December 2011     | 9.75   | P            | Foreign Exchange Future | 0.28400   | 0.26400                         | 0             |
| 02/06/2011 | € / R On 19 December 2011     | 9.85   | P            | Foreign Exchange Future | 0.32900   | 0.30700                         | 0             |
| 02/06/2011 | € / R On 19 December 2011     | 9.80   | P            | Foreign Exchange Future | 0.30600   | 0.28500                         | 0             |
| 02/06/2011 | AU\$ / R On 13 June 2011      |        |              | Foreign Exchange Future | 7.18410   | 7.27570                         | 14,835        |
| 02/06/2011 | AU\$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.53400   | 0.62600                         | 0             |
| 02/06/2011 | AU\$ / R On 13 June 2011      | 6.70   | C            | Foreign Exchange Future | 0.48400   | 0.57600                         | 0             |
| 02/06/2011 | AU\$ / R On 13 June 2011      | 6.60   | C            | Foreign Exchange Future | 0.58400   | 0.67600                         | 0             |
| 02/06/2011 | AU\$ / R On 13 June 2011      | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2011 | AU\$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2011 | AU\$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/06/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.19710   | 7.28690                         | 11,305        |
| 02/06/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.57200   | 0.65400                         | 0             |
| 02/06/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.61700   | 0.70000                         | 0             |
| 02/06/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.52800   | 0.60800                         | 0             |
| 02/06/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.03100   | 0.02100                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.02000   | 0.01300                         | 0             |
| 02/06/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.02500   | 0.01700                         | 0             |
| 02/06/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.21010   | 7.30060                         | 10            |
| 02/06/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.60800   | 0.68600                         | 0             |
| 02/06/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.56700   | 0.64400                         | 0             |
| 02/06/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.65000   | 0.73000                         | 0             |
| 02/06/2011 | AU\$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.14100   | 0.17500                         | 0             |
| 02/06/2011 | AU\$ / R On 19 December 2011  | 7.50   | P            | Foreign Exchange Future | 0.43100   | 0.37400                         | 0             |
| 02/06/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.04000   | 0.02900                         | 0             |
| 02/06/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.05700   | 0.04300                         | 0             |
| 02/06/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.04800   | 0.03500                         | 0             |
| 02/06/2011 | AU\$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 8.11800   | 8.20370                         | 0             |
| 02/06/2011 | AU\$ / R On 14 December 2015  | 7.30   | C            | Foreign Exchange Future | 1.31400   | 1.36600                         | 0             |
| 02/06/2011 | AU\$ / R On 14 December 2015  | 7.35   | C            | Foreign Exchange Future | 1.28700   | 1.33900                         | 0             |
| 02/06/2011 | AU\$ / R On 14 December 2015  | 7.25   | C            | Foreign Exchange Future | 1.34100   | 1.39500                         | 0             |
| 02/06/2011 | AU\$ / R On 14 December 2015  | 7.25   | P            | Foreign Exchange Future | 0.47300   | 0.44100                         | 0             |
| 02/06/2011 | AU\$ / R On 14 December 2015  | 7.35   | P            | Foreign Exchange Future | 0.51900   | 0.48500                         | 0             |
| 02/06/2011 | AU\$ / R On 14 December 2015  | 7.30   | P            | Foreign Exchange Future | 0.49600   | 0.46200                         | 0             |
| 02/06/2011 | CAD/ R On 13 June 2011        |        |              | Foreign Exchange Future | 6.89670   | 6.99630                         | 0             |
| 02/06/2011 | CAD/ R On 13 June 2011        | 6.90   | C            | Foreign Exchange Future | 0.04400   | 0.11300                         | 0             |
| 02/06/2011 | CAD/ R On 13 June 2011        | 6.85   | C            | Foreign Exchange Future | 0.07400   | 0.15500                         | 0             |
| 02/06/2011 | CAD/ R On 13 June 2011        | 6.95   | C            | Foreign Exchange Future | 0.02600   | 0.07700                         | 0             |
| 02/06/2011 | CAD/ R On 13 June 2011        | 6.95   | P            | Foreign Exchange Future | 0.07900   | 0.03100                         | 0             |
| 02/06/2011 | CAD/ R On 13 June 2011        | 6.85   | P            | Foreign Exchange Future | 0.02700   | 0.00900                         | 0             |
| 02/06/2011 | CAD/ R On 13 June 2011        | 6.90   | P            | Foreign Exchange Future | 0.04700   | 0.01700                         | 0             |
| 02/06/2011 | CAD/ R On 19 September 2011   |        |              | Foreign Exchange Future | 6.98010   | 7.08080                         | 0             |
| 02/06/2011 | CAD/ R On 19 September 2011   | 7.25   | C            | Foreign Exchange Future | 0.08200   | 0.11300                         | 0             |
| 02/06/2011 | CAD/ R On 19 September 2011   | 7.20   | C            | Foreign Exchange Future | 0.09500   | 0.12900                         | 0             |
| 02/06/2011 | CAD/ R On 19 September 2011   | 7.30   | C            | Foreign Exchange Future | 0.07200   | 0.09900                         | 0             |
| 02/06/2011 | CAD/ R On 19 September 2011   | 7.30   | P            | Foreign Exchange Future | 0.39200   | 0.31800                         | 0             |
| 02/06/2011 | CAD/ R On 19 September 2011   | 7.20   | P            | Foreign Exchange Future | 0.31500   | 0.24800                         | 0             |
| 02/06/2011 | CAD/ R On 19 September 2011   | 7.25   | P            | Foreign Exchange Future | 0.35200   | 0.28200                         | 0             |

| Date       | Contract Details             | Strike   | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 02/06/2011 | CHF / R On 13 June 2011      |          |              | Foreign Exchange Future | 8.00780      | 8.09400                         | 900           |
| 02/06/2011 | CHF / R On 13 June 2011      | 7.10     | C            | Foreign Exchange Future | 0.90800      | 0.99400                         | 0             |
| 02/06/2011 | CHF / R On 13 June 2011      | 7.05     | C            | Foreign Exchange Future | 0.95800      | 1.04400                         | 0             |
| 02/06/2011 | CHF / R On 13 June 2011      | 7.15     | C            | Foreign Exchange Future | 0.85800      | 0.94400                         | 0             |
| 02/06/2011 | CHF / R On 13 June 2011      | 7.15     | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 02/06/2011 | CHF / R On 13 June 2011      | 7.05     | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 02/06/2011 | CHF / R On 13 June 2011      | 7.10     | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 02/06/2011 | CHF / R On 19 September 2011 |          |              | Foreign Exchange Future | 8.13040      | 8.21750                         | 50            |
| 02/06/2011 | CHF / R On 19 September 2011 | 7.65     | C            | Foreign Exchange Future | 0.56400      | 0.63000                         | 0             |
| 02/06/2011 | CHF / R On 19 September 2011 | 7.60     | C            | Foreign Exchange Future | 0.60200      | 0.67100                         | 0             |
| 02/06/2011 | CHF / R On 19 September 2011 | 7.70     | C            | Foreign Exchange Future | 0.52600      | 0.59100                         | 0             |
| 02/06/2011 | CHF / R On 19 September 2011 | 7.70     | P            | Foreign Exchange Future | 0.09600      | 0.07400                         | 0             |
| 02/06/2011 | CHF / R On 19 September 2011 | 7.60     | P            | Foreign Exchange Future | 0.07200      | 0.05400                         | 0             |
| 02/06/2011 | CHF / R On 19 September 2011 | 7.65     | P            | Foreign Exchange Future | 0.08400      | 0.06300                         | 0             |
| 02/06/2011 | RAIN On 13 June 2011         |          |              | Foreign Exchange Future | 13,776.99000 | 13,882.97000                    | 0             |
| 02/06/2011 | RAIN On 13 June 2011         | 13500.00 | C            | Foreign Exchange Future | 277.00000    | 383.00000                       | 0             |
| 02/06/2011 | RAIN On 13 June 2011         | 13500.01 | C            | Foreign Exchange Future | 277.00000    | 383.00000                       | 0             |
| 02/06/2011 | RAIN On 13 June 2011         | 13499.99 | C            | Foreign Exchange Future | 277.00000    | 383.00000                       | 0             |
| 02/06/2011 | RAIN On 13 June 2011         | 13499.99 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 02/06/2011 | RAIN On 13 June 2011         | 13500.01 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 02/06/2011 | RAIN On 13 June 2011         | 13500.00 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 02/06/2011 | YUAN/R On 13 June 2011       |          |              | Foreign Exchange Future | 1.04170      | 1.05050                         | 0             |
| 02/06/2011 | YUAN/R On 13 June 2011       | 1.05     | C            | Foreign Exchange Future | 0.00660      | 0.01080                         | 0             |
| 02/06/2011 | YUAN/R On 13 June 2011       | 1.10     | C            | Foreign Exchange Future | 0.00050      | 0.00080                         | 0             |
| 02/06/2011 | YUAN/R On 13 June 2011       | 1.00     | C            | Foreign Exchange Future | 0.04240      | 0.05100                         | 0             |
| 02/06/2011 | YUAN/R On 13 June 2011       | 1.00     | P            | Foreign Exchange Future | 0.00070      | 0.00050                         | 0             |
| 02/06/2011 | YUAN/R On 13 June 2011       | 1.10     | P            | Foreign Exchange Future | 0.05880      | 0.05030                         | 0             |
| 02/06/2011 | YUAN/R On 13 June 2011       | 1.05     | P            | Foreign Exchange Future | 0.01490      | 0.01030                         | 0             |
| 02/06/2011 | YUAN/R On 19 September 2011  |          |              | Foreign Exchange Future | 1.05990      | 1.06900                         | 0             |
| 02/06/2011 | YUAN/R On 19 September 2011  | 1.10     | C            | Foreign Exchange Future | 0.02000      | 0.02330                         | 0             |
| 02/06/2011 | YUAN/R On 19 September 2011  | 1.15     | C            | Foreign Exchange Future | 0.01080      | 0.01270                         | 0             |
| 02/06/2011 | YUAN/R On 19 September 2011  | 1.05     | C            | Foreign Exchange Future | 0.03780      | 0.04310                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/06/2011 | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.02790   | 0.02410                         | 0             |
| 02/06/2011 | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.10090   | 0.09370                         | 0             |
| 02/06/2011 | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.06010   | 0.05430                         | 0             |
| 03/06/2011 | \$ / R On 13 June 2011      |        |              | Foreign Exchange Future | 6.72890   | 6.75360                         | 348,345       |
| 03/06/2011 | \$ / R On 13 June 2011      | 7.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2011 | \$ / R On 13 June 2011      | 7.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 800           |
| 03/06/2011 | \$ / R On 13 June 2011      | 7.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 7,200         |
| 03/06/2011 | \$ / R On 13 June 2011      | 6.70   | C            | Foreign Exchange Future | 0.07600   | 0.09700                         | 450           |
| 03/06/2011 | \$ / R On 13 June 2011      | 7.20   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 1,690         |
| 03/06/2011 | \$ / R On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.00400   | 0.00700                         | 6,000         |
| 03/06/2011 | \$ / R On 13 June 2011      | 8.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 500           |
| 03/06/2011 | \$ / R On 13 June 2011      | 7.25   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 1,000         |
| 03/06/2011 | \$ / R On 13 June 2011      | 7.30   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 250           |
| 03/06/2011 | \$ / R On 13 June 2011      | 7.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 1,000         |
| 03/06/2011 | \$ / R On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 100           |
| 03/06/2011 | \$ / R On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.00700   | 0.01000                         | 24,880        |
| 03/06/2011 | \$ / R On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 5,700         |
| 03/06/2011 | \$ / R On 13 June 2011      | 6.80   | C            | Foreign Exchange Future | 0.03600   | 0.04700                         | 0             |
| 03/06/2011 | \$ / R On 13 June 2011      | 6.95   | C            | Foreign Exchange Future | 0.01000   | 0.01500                         | 100           |
| 03/06/2011 | \$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.10900   | 0.13200                         | 0             |
| 03/06/2011 | \$ / R On 13 June 2011      | 6.85   | C            | Foreign Exchange Future | 0.02400   | 0.03300                         | 0             |
| 03/06/2011 | \$ / R On 13 June 2011      | 6.90   | C            | Foreign Exchange Future | 0.01600   | 0.02200                         | 2,650         |
| 03/06/2011 | \$ / R On 13 June 2011      | 6.50   | C            | Foreign Exchange Future | 0.23600   | 0.26100                         | 3,000         |
| 03/06/2011 | \$ / R On 13 June 2011      | 6.75   | C            | Foreign Exchange Future | 0.05300   | 0.06700                         | 0             |
| 03/06/2011 | \$ / R On 13 June 2011      | 6.50   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 100           |
| 03/06/2011 | \$ / R On 13 June 2011      | 6.80   | P            | Foreign Exchange Future | 0.10700   | 0.09300                         | 0             |
| 03/06/2011 | \$ / R On 13 June 2011      | 6.85   | P            | Foreign Exchange Future | 0.14500   | 0.12900                         | 2,400         |
| 03/06/2011 | \$ / R On 13 June 2011      | 6.90   | P            | Foreign Exchange Future | 0.18700   | 0.16800                         | 0             |
| 03/06/2011 | \$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.03000   | 0.02800                         | 7,450         |
| 03/06/2011 | \$ / R On 13 June 2011      | 6.75   | P            | Foreign Exchange Future | 0.07400   | 0.06300                         | 0             |
| 03/06/2011 | \$ / R On 13 June 2011      | 6.95   | P            | Foreign Exchange Future | 0.23100   | 0.21100                         | 0             |
| 03/06/2011 | \$ / R On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.62100   | 0.59700                         | 0             |
| 03/06/2011 | \$ / R On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.27800   | 0.25600                         | 3,000         |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2011 | \$ / R On 13 June 2011      | 7.25   | P            | Foreign Exchange Future | 0.52200   | 0.49700                         | 0             |
| 03/06/2011 | \$ / R On 13 June 2011      | 7.30   | P            | Foreign Exchange Future | 0.57200   | 0.54700                         | 0             |
| 03/06/2011 | \$ / R On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.37400   | 0.35000                         | 0             |
| 03/06/2011 | \$ / R On 13 June 2011      | 7.80   | P            | Foreign Exchange Future | 1.07100   | 1.04600                         | 0             |
| 03/06/2011 | \$ / R On 13 June 2011      | 8.00   | P            | Foreign Exchange Future | 1.27100   | 1.24600                         | 0             |
| 03/06/2011 | \$ / R On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.32500   | 0.30300                         | 0             |
| 03/06/2011 | \$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.04700   | 0.04300                         | 300           |
| 03/06/2011 | \$ / R On 13 June 2011      | 7.20   | P            | Foreign Exchange Future | 0.47200   | 0.44800                         | 0             |
| 03/06/2011 | \$ / R On 13 June 2011      | 7.40   | P            | Foreign Exchange Future | 0.67100   | 0.64600                         | 1,000         |
| 03/06/2011 | \$ / R On 13 June 2011      | 7.50   | P            | Foreign Exchange Future | 0.77100   | 0.74600                         | 0             |
| 03/06/2011 | \$ / R On 13 June 2011      | 7.45   | P            | Foreign Exchange Future | 0.72100   | 0.69600                         | 0             |
| 03/06/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.82610   | 6.85230                         | 177,422       |
| 03/06/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.02900   | 0.03100                         | 0             |
| 03/06/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.02700   | 0.02900                         | 0             |
| 03/06/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.03100   | 0.03300                         | 3,000         |
| 03/06/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.04200   | 0.04400                         | 2,800         |
| 03/06/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.07800   | 0.08300                         | 5,000         |
| 03/06/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.23100   | 0.24800                         | 0             |
| 03/06/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.19200   | 0.20300                         | 0             |
| 03/06/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.05600   | 0.06000                         | 200           |
| 03/06/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.28700   | 0.30500                         | 0             |
| 03/06/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.09300   | 0.09800                         | 500           |
| 03/06/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.07200   | 0.07600                         | 10,000        |
| 03/06/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.34900   | 0.36900                         | 6,060         |
| 03/06/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.13300   | 0.14100                         | 6,060         |
| 03/06/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/06/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.56700   | 0.54600                         | 0             |
| 03/06/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 2.97600   | 2.95000                         | 0             |
| 03/06/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.40700   | 0.38900                         | 0             |
| 03/06/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.83000   | 0.80800                         | 0             |
| 03/06/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.16100   | 0.15300                         | 5,000         |
| 03/06/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.12300   | 0.11700                         | 0             |
| 03/06/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.26600   | 0.25100                         | 10,000        |
| 03/06/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.69600   | 0.67400                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.20500   | 0.19600                         | 10,000        |
| 03/06/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.65200   | 0.63100                         | 2,800         |
| 03/06/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.20500   | 1.18100                         | 0             |
| 03/06/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 1.01600   | 0.99200                         | 0             |
| 03/06/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.30100   | 1.27700                         | 0             |
| 03/06/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.25300   | 1.22900                         | 0             |
| 03/06/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.91990   | 6.94660                         | 27,259        |
| 03/06/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.18100   | 0.18800                         | 0             |
| 03/06/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.17000   | 0.17700                         | 0             |
| 03/06/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.19200   | 0.20000                         | 0             |
| 03/06/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.39700   | 0.41500                         | 5,925         |
| 03/06/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.08800   | 0.09100                         | 0             |
| 03/06/2011 | \$ / R On 19 December 2011  | 8.00   | P            | Foreign Exchange Future | 1.16800   | 1.14400                         | 0             |
| 03/06/2011 | \$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.57200   | 0.55300                         | 0             |
| 03/06/2011 | \$ / R On 19 December 2011  | 6.75   | P            | Foreign Exchange Future | 0.22700   | 0.21800                         | 0             |
| 03/06/2011 | \$ / R On 19 December 2011  | 7.40   | P            | Foreign Exchange Future | 0.65000   | 0.63000                         | 0             |
| 03/06/2011 | \$ / R On 19 December 2011  | 7.35   | P            | Foreign Exchange Future | 0.61100   | 0.59100                         | 0             |
| 03/06/2011 | \$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.02010   | 7.04710                         | 1,911         |
| 03/06/2011 | \$ / R On 19 March 2012     | 7.04   | C            | Foreign Exchange Future | 0.37400   | 0.38800                         | 0             |
| 03/06/2011 | \$ / R On 19 March 2012     | 7.09   | C            | Foreign Exchange Future | 0.35500   | 0.36700                         | 0             |
| 03/06/2011 | \$ / R On 19 March 2012     | 6.99   | C            | Foreign Exchange Future | 0.39500   | 0.41100                         | 0             |
| 03/06/2011 | \$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 0.38800   | 0.40500                         | 0             |
| 03/06/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.36800   | 0.35800                         | 1,000         |
| 03/06/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.36100   | 0.35000                         | 0             |
| 03/06/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.42100   | 0.40600                         | 0             |
| 03/06/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.39000   | 0.37700                         | 0             |
| 03/06/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 7.12480   | 7.15190                         | 0             |
| 03/06/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 0.40600   | 0.41800                         | 0             |
| 03/06/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 0.39000   | 0.40100                         | 0             |
| 03/06/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 0.42400   | 0.43600                         | 0             |
| 03/06/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.49900   | 0.48400                         | 0             |
| 03/06/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.56500   | 0.54900                         | 0             |
| 03/06/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.53100   | 0.51600                         | 0             |
| 03/06/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.23400   | 7.26110                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.53700   | 0.55100                         | 0             |
| 03/06/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 0.49700   | 0.51000                         | 11,000        |
| 03/06/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.51500   | 0.52900                         | 0             |
| 03/06/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 0.55900   | 0.57300                         | 13,000        |
| 03/06/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.47500   | 0.46200                         | 0             |
| 03/06/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.56300   | 0.54900                         | 0             |
| 03/06/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.53100   | 0.51800                         | 0             |
| 03/06/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.50300   | 0.49000                         | 0             |
| 03/06/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 7.33950   | 7.36680                         | 0             |
| 03/06/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 0.46600   | 0.47700                         | 0             |
| 03/06/2011 | \$ / R On 14 December 2012  | 7.75   | C            | Foreign Exchange Future | 0.45200   | 0.46300                         | 0             |
| 03/06/2011 | \$ / R On 14 December 2012  | 7.65   | C            | Foreign Exchange Future | 0.48100   | 0.49200                         | 0             |
| 03/06/2011 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.39000   | 0.39900                         | 300           |
| 03/06/2011 | \$ / R On 14 December 2012  | 7.65   | P            | Foreign Exchange Future | 0.79200   | 0.77500                         | 0             |
| 03/06/2011 | \$ / R On 14 December 2012  | 8.00   | P            | Foreign Exchange Future | 1.05100   | 1.03200                         | 0             |
| 03/06/2011 | \$ / R On 14 December 2012  | 7.75   | P            | Foreign Exchange Future | 0.86300   | 0.84600                         | 0             |
| 03/06/2011 | \$ / R On 14 December 2012  | 7.70   | P            | Foreign Exchange Future | 0.82700   | 0.81000                         | 0             |
| 03/06/2011 | \$ / R On 12 December 2014  |        |              | Foreign Exchange Future | 8.28380   | 8.30800                         | 0             |
| 03/06/2011 | \$ / R On 12 December 2014  | 8.50   | C            | Foreign Exchange Future | 1.03000   | 1.03900                         | 0             |
| 03/06/2011 | \$ / R On 12 December 2014  | 8.00   | C            | Foreign Exchange Future | 1.20600   | 1.21800                         | 200           |
| 03/06/2011 | \$ / R On 12 December 2014  | 8.55   | C            | Foreign Exchange Future | 1.01400   | 1.02300                         | 0             |
| 03/06/2011 | \$ / R On 12 December 2014  | 8.45   | C            | Foreign Exchange Future | 1.04600   | 1.05600                         | 0             |
| 03/06/2011 | \$ / R On 12 December 2014  | 8.45   | P            | Foreign Exchange Future | 1.21200   | 1.19800                         | 0             |
| 03/06/2011 | \$ / R On 12 December 2014  | 8.00   | P            | Foreign Exchange Future | 0.92200   | 0.91000                         | 0             |
| 03/06/2011 | \$ / R On 12 December 2014  | 8.55   | P            | Foreign Exchange Future | 1.28000   | 1.26500                         | 0             |
| 03/06/2011 | \$ / R On 12 December 2014  | 8.50   | P            | Foreign Exchange Future | 1.24600   | 1.23100                         | 0             |
| 03/06/2011 | \$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 9.04810   | 9.07230                         | 0             |
| 03/06/2011 | \$ / R On 14 December 2015  | 9.20   | C            | Foreign Exchange Future | 1.39400   | 1.40300                         | 0             |
| 03/06/2011 | \$ / R On 14 December 2015  | 9.15   | C            | Foreign Exchange Future | 1.41100   | 1.41900                         | 0             |
| 03/06/2011 | \$ / R On 14 December 2015  | 9.25   | C            | Foreign Exchange Future | 1.37800   | 1.38700                         | 0             |
| 03/06/2011 | \$ / R On 14 December 2015  | 9.25   | P            | Foreign Exchange Future | 1.58000   | 1.56500                         | 0             |
| 03/06/2011 | \$ / R On 14 December 2015  | 9.15   | P            | Foreign Exchange Future | 1.51300   | 1.49700                         | 0             |
| 03/06/2011 | \$ / R On 14 December 2015  | 9.20   | P            | Foreign Exchange Future | 1.54600   | 1.53100                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2011 | \$ / R MAXI On 13 June 2011      |        |              | Foreign Exchange Future | 6.72890   | 6.75360                         | 202           |
| 03/06/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.00430   | 0.00674                         | 0             |
| 03/06/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.00278   | 0.00450                         | 0             |
| 03/06/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.00666   | 0.01010                         | 0             |
| 03/06/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.00034   | 0.00063                         | 0             |
| 03/06/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.62144   | 0.59703                         | 60            |
| 03/06/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.27776   | 0.25650                         | 0             |
| 03/06/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.37388   | 0.35090                         | 0             |
| 03/06/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.32540   | 0.30314                         | 0             |
| 03/06/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.82610   | 6.85230                         | 170           |
| 03/06/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.13309   | 0.14067                         | 0             |
| 03/06/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.12155   | 0.12851                         | 0             |
| 03/06/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.14581   | 0.15408                         | 0             |
| 03/06/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.36971   | 0.35178                         | 0             |
| 03/06/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.44545   | 0.42621                         | 0             |
| 03/06/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.40699   | 0.38837                         | 0             |
| 03/06/2011 | £ / R On 13 June 2011            |        |              | Foreign Exchange Future | 11.00460  | 11.02810                        | 29,433        |
| 03/06/2011 | £ / R On 13 June 2011            | 11.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2011 | £ / R On 13 June 2011            | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2011 | £ / R On 13 June 2011            | 11.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/06/2011 | £ / R On 13 June 2011            | 10.75  | C            | Foreign Exchange Future | 0.27700   | 0.30100                         | 0             |
| 03/06/2011 | £ / R On 13 June 2011            | 11.45  | C            | Foreign Exchange Future | 0.00600   | 0.01000                         | 10            |
| 03/06/2011 | £ / R On 13 June 2011            | 11.55  | C            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 03/06/2011 | £ / R On 13 June 2011            | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/06/2011 | £ / R On 13 June 2011            | 11.95  | P            | Foreign Exchange Future | 0.94500   | 0.92300                         | 100           |
| 03/06/2011 | £ / R On 13 June 2011            | 11.55  | P            | Foreign Exchange Future | 0.54800   | 0.52800                         | 100           |
| 03/06/2011 | £ / R On 13 June 2011            | 10.75  | P            | Foreign Exchange Future | 0.02200   | 0.02300                         | 10            |
| 03/06/2011 | £ / R On 13 June 2011            | 11.45  | P            | Foreign Exchange Future | 0.45100   | 0.43200                         | 0             |
| 03/06/2011 | £ / R On 13 June 2011            | 11.80  | P            | Foreign Exchange Future | 0.79600   | 0.77300                         | 0             |
| 03/06/2011 | £ / R On 13 June 2011            | 11.90  | P            | Foreign Exchange Future | 0.89500   | 0.87300                         | 0             |
| 03/06/2011 | £ / R On 13 June 2011            | 11.85  | P            | Foreign Exchange Future | 0.84600   | 0.82300                         | 0             |
| 03/06/2011 | £ / R On 19 September 2011       |        |              | Foreign Exchange Future | 11.14930  | 11.17520                        | 29,127        |
| 03/06/2011 | £ / R On 19 September 2011       | 11.50  | C            | Foreign Exchange Future | 0.20800   | 0.21800                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2011 | £ / R On 19 September 2011 | 11.55  | C            | Foreign Exchange Future | 0.19400   | 0.20400                         | 0             |
| 03/06/2011 | £ / R On 19 September 2011 | 11.45  | C            | Foreign Exchange Future | 0.22300   | 0.23300                         | 0             |
| 03/06/2011 | £ / R On 19 September 2011 | 11.65  | C            | Foreign Exchange Future | 0.17000   | 0.17800                         | 3,455         |
| 03/06/2011 | £ / R On 19 September 2011 | 11.00  | C            | Foreign Exchange Future | 0.41000   | 0.42600                         | 3,455         |
| 03/06/2011 | £ / R On 19 September 2011 | 12.10  | C            | Foreign Exchange Future | 0.09200   | 0.09700                         | 0             |
| 03/06/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 1.04300   | 1.02200                         | 200           |
| 03/06/2011 | £ / R On 19 September 2011 | 11.00  | P            | Foreign Exchange Future | 0.26100   | 0.25100                         | 0             |
| 03/06/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.67100   | 0.65300                         | 100           |
| 03/06/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.52400   | 0.50800                         | 0             |
| 03/06/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.59500   | 0.57900                         | 0             |
| 03/06/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.55900   | 0.54300                         | 200           |
| 03/06/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.28750  | 11.31370                        | 1,043         |
| 03/06/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.34400   | 0.35600                         | 0             |
| 03/06/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.33000   | 0.34100                         | 0             |
| 03/06/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.36000   | 0.37200                         | 0             |
| 03/06/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.21300   | 0.22100                         | 0             |
| 03/06/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.12600   | 1.10700                         | 250           |
| 03/06/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.67300   | 0.65800                         | 0             |
| 03/06/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.74300   | 0.72700                         | 0             |
| 03/06/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.70700   | 0.69200                         | 0             |
| 03/06/2011 | £ / R On 18 June 2012      |        |              | Foreign Exchange Future | 11.58300  | 11.61050                        | 0             |
| 03/06/2011 | £ / R On 18 June 2012      | 11.85  | C            | Foreign Exchange Future | 0.60100   | 0.61600                         | 0             |
| 03/06/2011 | £ / R On 18 June 2012      | 11.80  | C            | Foreign Exchange Future | 0.61900   | 0.63300                         | 0             |
| 03/06/2011 | £ / R On 18 June 2012      | 11.90  | C            | Foreign Exchange Future | 0.58400   | 0.59800                         | 0             |
| 03/06/2011 | £ / R On 18 June 2012      | 11.90  | P            | Foreign Exchange Future | 0.90100   | 0.88800                         | 0             |
| 03/06/2011 | £ / R On 18 June 2012      | 11.80  | P            | Foreign Exchange Future | 0.83600   | 0.82300                         | 0             |
| 03/06/2011 | £ / R On 18 June 2012      | 11.85  | P            | Foreign Exchange Future | 0.86800   | 0.85600                         | 0             |
| 03/06/2011 | ¥ / R On 13 June 2011      |        |              | Foreign Exchange Future | 0.08350   | 0.08350                         | 641           |
| 03/06/2011 | ¥ / R On 13 June 2011      | 0.09   | C            | Foreign Exchange Future | 0.00050   | 0.00056                         | 0             |
| 03/06/2011 | ¥ / R On 13 June 2011      | 0.08   | C            | Foreign Exchange Future | 0.00850   | 0.00850                         | 0             |
| 03/06/2011 | ¥ / R On 13 June 2011      | 0.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2011 | ¥ / R On 13 June 2011      | 0.10   | P            | Foreign Exchange Future | 0.01150   | 0.01150                         | 0             |
| 03/06/2011 | ¥ / R On 13 June 2011      | 0.08   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2011 | ¥ / R On 13 June 2011      | 0.09   | P            | Foreign Exchange Future | 0.00200   | 0.00206                         | 0             |
| 03/06/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08480   | 0.08480                         | 11,717        |
| 03/06/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00593   | 0.00593                         | 0             |
| 03/06/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00175   | 0.00178                         | 0             |
| 03/06/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01487   | 0.01487                         | 0             |
| 03/06/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41520  | 11.41520                        | 0             |
| 03/06/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00007   | 0.00007                         | 0             |
| 03/06/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00695   | 0.00698                         | 0             |
| 03/06/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00113   | 0.00113                         | 0             |
| 03/06/2011 | € / R On 13 June 2011      |        |              | Foreign Exchange Future | 9.80070   | 9.75500                         | 16,485        |
| 03/06/2011 | € / R On 13 June 2011      | 9.80   | C            | Foreign Exchange Future | 0.07400   | 0.06100                         | 0             |
| 03/06/2011 | € / R On 13 June 2011      | 9.75   | C            | Foreign Exchange Future | 0.10500   | 0.08100                         | 0             |
| 03/06/2011 | € / R On 13 June 2011      | 9.85   | C            | Foreign Exchange Future | 0.05400   | 0.04500                         | 0             |
| 03/06/2011 | € / R On 13 June 2011      | 9.85   | P            | Foreign Exchange Future | 0.10300   | 0.14000                         | 0             |
| 03/06/2011 | € / R On 13 June 2011      | 9.75   | P            | Foreign Exchange Future | 0.05400   | 0.07600                         | 0             |
| 03/06/2011 | € / R On 13 June 2011      | 9.80   | P            | Foreign Exchange Future | 0.07300   | 0.10600                         | 0             |
| 03/06/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.91500   | 9.87070                         | 53,188        |
| 03/06/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.42900   | 0.40000                         | 0             |
| 03/06/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.39800   | 0.37000                         | 0             |
| 03/06/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.46200   | 0.43200                         | 0             |
| 03/06/2011 | € / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.33900   | 0.31400                         | 3,590         |
| 03/06/2011 | € / R On 19 September 2011 | 10.40  | C            | Foreign Exchange Future | 0.13300   | 0.12500                         | 3,590         |
| 03/06/2011 | € / R On 19 September 2011 | 10.40  | P            | Foreign Exchange Future | 0.61800   | 0.65400                         | 0             |
| 03/06/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.14700   | 0.16100                         | 0             |
| 03/06/2011 | € / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 0.22400   | 0.24300                         | 0             |
| 03/06/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.18300   | 0.19900                         | 0             |
| 03/06/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.16400   | 0.17900                         | 0             |
| 03/06/2011 | € / R On 19 December 2011  |        |              | Foreign Exchange Future | 10.02200  | 9.97780                         | 1,950         |
| 03/06/2011 | € / R On 19 December 2011  | 9.80   | C            | Foreign Exchange Future | 0.51100   | 0.48400                         | 0             |
| 03/06/2011 | € / R On 19 December 2011  | 9.75   | C            | Foreign Exchange Future | 0.54000   | 0.51200                         | 0             |
| 03/06/2011 | € / R On 19 December 2011  | 9.85   | C            | Foreign Exchange Future | 0.48200   | 0.45700                         | 0             |
| 03/06/2011 | € / R On 19 December 2011  | 9.85   | P            | Foreign Exchange Future | 0.31000   | 0.32900                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2011 | € / R On 19 December 2011     | 9.75   | P            | Foreign Exchange Future | 0.26800   | 0.28400                         | 0             |
| 03/06/2011 | € / R On 19 December 2011     | 9.80   | P            | Foreign Exchange Future | 0.28900   | 0.30600                         | 0             |
| 03/06/2011 | AU\$ / R On 13 June 2011      |        |              | Foreign Exchange Future | 7.18690   | 7.18410                         | 14,835        |
| 03/06/2011 | AU\$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.53700   | 0.53400                         | 0             |
| 03/06/2011 | AU\$ / R On 13 June 2011      | 6.70   | C            | Foreign Exchange Future | 0.48700   | 0.48400                         | 0             |
| 03/06/2011 | AU\$ / R On 13 June 2011      | 6.60   | C            | Foreign Exchange Future | 0.58700   | 0.58400                         | 0             |
| 03/06/2011 | AU\$ / R On 13 June 2011      | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2011 | AU\$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2011 | AU\$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.19790   | 7.19710                         | 11,555        |
| 03/06/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.57300   | 0.57200                         | 0             |
| 03/06/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.61800   | 0.61700                         | 0             |
| 03/06/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.52900   | 0.52800                         | 0             |
| 03/06/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.03100   | 0.03100                         | 0             |
| 03/06/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.02000   | 0.02000                         | 0             |
| 03/06/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.02500   | 0.02500                         | 0             |
| 03/06/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.21050   | 7.21010                         | 10            |
| 03/06/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.62100   | 0.60800                         | 0             |
| 03/06/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.56700   | 0.56700                         | 0             |
| 03/06/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.66200   | 0.65000                         | 0             |
| 03/06/2011 | AU\$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.14000   | 0.14100                         | 0             |
| 03/06/2011 | AU\$ / R On 19 December 2011  | 7.50   | P            | Foreign Exchange Future | 0.43000   | 0.43100                         | 0             |
| 03/06/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.05200   | 0.04000                         | 0             |
| 03/06/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.05700   | 0.05700                         | 0             |
| 03/06/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.06100   | 0.04800                         | 0             |
| 03/06/2011 | AU\$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 8.14340   | 8.11800                         | 0             |
| 03/06/2011 | AU\$ / R On 14 December 2015  | 7.30   | C            | Foreign Exchange Future | 1.32700   | 1.31400                         | 0             |
| 03/06/2011 | AU\$ / R On 14 December 2015  | 7.35   | C            | Foreign Exchange Future | 1.30000   | 1.28700                         | 0             |
| 03/06/2011 | AU\$ / R On 14 December 2015  | 7.25   | C            | Foreign Exchange Future | 1.35400   | 1.34100                         | 0             |
| 03/06/2011 | AU\$ / R On 14 December 2015  | 7.25   | P            | Foreign Exchange Future | 0.46100   | 0.47300                         | 0             |
| 03/06/2011 | AU\$ / R On 14 December 2015  | 7.35   | P            | Foreign Exchange Future | 0.50700   | 0.51900                         | 0             |
| 03/06/2011 | AU\$ / R On 14 December 2015  | 7.30   | P            | Foreign Exchange Future | 0.48400   | 0.49600                         | 0             |

| Date       | Contract Details             | Strike   | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 03/06/2011 | CAD/ R On 13 June 2011       |          |              | Foreign Exchange Future | 6.86890      | 6.89670                         | 0             |
| 03/06/2011 | CAD/ R On 13 June 2011       | 6.90     | C            | Foreign Exchange Future | 0.02700      | 0.04400                         | 0             |
| 03/06/2011 | CAD/ R On 13 June 2011       | 6.95     | C            | Foreign Exchange Future | 0.01400      | 0.02600                         | 0             |
| 03/06/2011 | CAD/ R On 13 June 2011       | 6.85     | C            | Foreign Exchange Future | 0.04900      | 0.07400                         | 0             |
| 03/06/2011 | CAD/ R On 13 June 2011       | 6.85     | P            | Foreign Exchange Future | 0.03000      | 0.02700                         | 0             |
| 03/06/2011 | CAD/ R On 13 June 2011       | 6.95     | P            | Foreign Exchange Future | 0.09500      | 0.07900                         | 0             |
| 03/06/2011 | CAD/ R On 13 June 2011       | 6.90     | P            | Foreign Exchange Future | 0.05800      | 0.04700                         | 0             |
| 03/06/2011 | CAD/ R On 19 September 2011  |          |              | Foreign Exchange Future | 6.95110      | 6.98010                         | 0             |
| 03/06/2011 | CAD/ R On 19 September 2011  | 7.25     | C            | Foreign Exchange Future | 0.07500      | 0.08200                         | 0             |
| 03/06/2011 | CAD/ R On 19 September 2011  | 7.30     | C            | Foreign Exchange Future | 0.06500      | 0.07200                         | 0             |
| 03/06/2011 | CAD/ R On 19 September 2011  | 7.20     | C            | Foreign Exchange Future | 0.08700      | 0.09500                         | 0             |
| 03/06/2011 | CAD/ R On 19 September 2011  | 7.20     | P            | Foreign Exchange Future | 0.33600      | 0.31500                         | 0             |
| 03/06/2011 | CAD/ R On 19 September 2011  | 7.30     | P            | Foreign Exchange Future | 0.41400      | 0.39200                         | 0             |
| 03/06/2011 | CAD/ R On 19 September 2011  | 7.25     | P            | Foreign Exchange Future | 0.37400      | 0.35200                         | 0             |
| 03/06/2011 | CHF / R On 13 June 2011      |          |              | Foreign Exchange Future | 8.04670      | 8.00780                         | 900           |
| 03/06/2011 | CHF / R On 13 June 2011      | 7.10     | C            | Foreign Exchange Future | 0.94700      | 0.90800                         | 0             |
| 03/06/2011 | CHF / R On 13 June 2011      | 7.15     | C            | Foreign Exchange Future | 0.89700      | 0.85800                         | 0             |
| 03/06/2011 | CHF / R On 13 June 2011      | 7.05     | C            | Foreign Exchange Future | 0.99700      | 0.95800                         | 0             |
| 03/06/2011 | CHF / R On 13 June 2011      | 7.05     | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 03/06/2011 | CHF / R On 13 June 2011      | 7.15     | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 03/06/2011 | CHF / R On 13 June 2011      | 7.10     | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 03/06/2011 | CHF / R On 19 September 2011 |          |              | Foreign Exchange Future | 8.16840      | 8.13040                         | 50            |
| 03/06/2011 | CHF / R On 19 September 2011 | 7.65     | C            | Foreign Exchange Future | 0.59400      | 0.56400                         | 0             |
| 03/06/2011 | CHF / R On 19 September 2011 | 7.70     | C            | Foreign Exchange Future | 0.55600      | 0.52600                         | 0             |
| 03/06/2011 | CHF / R On 19 September 2011 | 7.60     | C            | Foreign Exchange Future | 0.63400      | 0.60200                         | 0             |
| 03/06/2011 | CHF / R On 19 September 2011 | 7.60     | P            | Foreign Exchange Future | 0.06600      | 0.07200                         | 0             |
| 03/06/2011 | CHF / R On 19 September 2011 | 7.70     | P            | Foreign Exchange Future | 0.08800      | 0.09600                         | 0             |
| 03/06/2011 | CHF / R On 19 September 2011 | 7.65     | P            | Foreign Exchange Future | 0.07600      | 0.08400                         | 0             |
| 03/06/2011 | RAIN On 13 June 2011         |          |              | Foreign Exchange Future | 13,785.05000 | 13,776.99000                    | 0             |
| 03/06/2011 | RAIN On 13 June 2011         | 13500.00 | C            | Foreign Exchange Future | 285.10000    | 277.00000                       | 0             |
| 03/06/2011 | RAIN On 13 June 2011         | 13500.01 | C            | Foreign Exchange Future | 285.00000    | 277.00000                       | 0             |
| 03/06/2011 | RAIN On 13 June 2011         | 13499.99 | C            | Foreign Exchange Future | 285.10000    | 277.00000                       | 0             |

| Date       | Contract Details            | Strike   | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|----------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/06/2011 | RAIN On 13 June 2011        | 13499.99 | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2011 | RAIN On 13 June 2011        | 13500.01 | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/06/2011 | RAIN On 13 June 2011        | 13500.00 | P            | Foreign Exchange Future | 0.10000   | 0.00000                         | 0             |
| 03/06/2011 | YUAN/R On 13 June 2011      |          |              | Foreign Exchange Future | 1.03850   | 1.04170                         | 0             |
| 03/06/2011 | YUAN/R On 13 June 2011      | 1.05     | C            | Foreign Exchange Future | 0.00490   | 0.00660                         | 0             |
| 03/06/2011 | YUAN/R On 13 June 2011      | 1.00     | C            | Foreign Exchange Future | 0.03920   | 0.04240                         | 0             |
| 03/06/2011 | YUAN/R On 13 June 2011      | 1.10     | C            | Foreign Exchange Future | 0.00030   | 0.00050                         | 0             |
| 03/06/2011 | YUAN/R On 13 June 2011      | 1.10     | P            | Foreign Exchange Future | 0.06180   | 0.05880                         | 0             |
| 03/06/2011 | YUAN/R On 13 June 2011      | 1.00     | P            | Foreign Exchange Future | 0.00070   | 0.00070                         | 0             |
| 03/06/2011 | YUAN/R On 13 June 2011      | 1.05     | P            | Foreign Exchange Future | 0.01640   | 0.01490                         | 0             |
| 03/06/2011 | YUAN/R On 19 September 2011 |          |              | Foreign Exchange Future | 1.05680   | 1.05990                         | 0             |
| 03/06/2011 | YUAN/R On 19 September 2011 | 1.10     | C            | Foreign Exchange Future | 0.01920   | 0.02000                         | 0             |
| 03/06/2011 | YUAN/R On 19 September 2011 | 1.05     | C            | Foreign Exchange Future | 0.03630   | 0.03780                         | 0             |
| 03/06/2011 | YUAN/R On 19 September 2011 | 1.15     | C            | Foreign Exchange Future | 0.01030   | 0.01080                         | 0             |
| 03/06/2011 | YUAN/R On 19 September 2011 | 1.15     | P            | Foreign Exchange Future | 0.10350   | 0.10090                         | 0             |
| 03/06/2011 | YUAN/R On 19 September 2011 | 1.05     | P            | Foreign Exchange Future | 0.02950   | 0.02790                         | 0             |
| 03/06/2011 | YUAN/R On 19 September 2011 | 1.10     | P            | Foreign Exchange Future | 0.06240   | 0.06010                         | 0             |
| 06/06/2011 | \$ / R On 13 June 2011      |          |              | Foreign Exchange Future | 6.75630   | 6.72890                         | 340,205       |
| 06/06/2011 | \$ / R On 13 June 2011      | 7.45     | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/06/2011 | \$ / R On 13 June 2011      | 7.50     | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 800           |
| 06/06/2011 | \$ / R On 13 June 2011      | 7.40     | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 7,200         |
| 06/06/2011 | \$ / R On 13 June 2011      | 6.70     | C            | Foreign Exchange Future | 0.08900   | 0.07600                         | 450           |
| 06/06/2011 | \$ / R On 13 June 2011      | 7.20     | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 1,690         |
| 06/06/2011 | \$ / R On 13 June 2011      | 7.05     | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 6,000         |
| 06/06/2011 | \$ / R On 13 June 2011      | 6.75     | C            | Foreign Exchange Future | 0.05700   | 0.05300                         | 0             |
| 06/06/2011 | \$ / R On 13 June 2011      | 11.55    | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/06/2011 | \$ / R On 13 June 2011      | 11.95    | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/06/2011 | \$ / R On 13 June 2011      | 6.90     | C            | Foreign Exchange Future | 0.01400   | 0.01600                         | 2,650         |
| 06/06/2011 | \$ / R On 13 June 2011      | 6.50     | C            | Foreign Exchange Future | 0.26000   | 0.23600                         | 3,000         |
| 06/06/2011 | \$ / R On 13 June 2011      | 6.85     | C            | Foreign Exchange Future | 0.02300   | 0.02400                         | 0             |
| 06/06/2011 | \$ / R On 13 June 2011      | 6.80     | C            | Foreign Exchange Future | 0.03700   | 0.03600                         | 0             |
| 06/06/2011 | \$ / R On 13 June 2011      | 8.00     | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 500           |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/06/2011 | \$ / R On 13 June 2011      | 7.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 1,000         |
| 06/06/2011 | \$ / R On 13 June 2011      | 7.25   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 1,000         |
| 06/06/2011 | \$ / R On 13 June 2011      | 7.30   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 250           |
| 06/06/2011 | \$ / R On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 100           |
| 06/06/2011 | \$ / R On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 24,880        |
| 06/06/2011 | \$ / R On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,700         |
| 06/06/2011 | \$ / R On 13 June 2011      | 6.95   | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 100           |
| 06/06/2011 | \$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.12600   | 0.10900                         | 0             |
| 06/06/2011 | \$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.02000   | 0.03000                         | 7,450         |
| 06/06/2011 | \$ / R On 13 June 2011      | 6.95   | P            | Foreign Exchange Future | 0.20300   | 0.23100                         | 0             |
| 06/06/2011 | \$ / R On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.59400   | 0.62100                         | 0             |
| 06/06/2011 | \$ / R On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.24900   | 0.27800                         | 3,000         |
| 06/06/2011 | \$ / R On 13 June 2011      | 7.30   | P            | Foreign Exchange Future | 0.54400   | 0.57200                         | 0             |
| 06/06/2011 | \$ / R On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.34600   | 0.37400                         | 0             |
| 06/06/2011 | \$ / R On 13 June 2011      | 7.25   | P            | Foreign Exchange Future | 0.49400   | 0.52200                         | 0             |
| 06/06/2011 | \$ / R On 13 June 2011      | 7.80   | P            | Foreign Exchange Future | 1.04400   | 1.07100                         | 0             |
| 06/06/2011 | \$ / R On 13 June 2011      | 6.75   | P            | Foreign Exchange Future | 0.05100   | 0.07400                         | 0             |
| 06/06/2011 | \$ / R On 13 June 2011      | 6.85   | P            | Foreign Exchange Future | 0.11700   | 0.14500                         | 2,400         |
| 06/06/2011 | \$ / R On 13 June 2011      | 6.90   | P            | Foreign Exchange Future | 0.15800   | 0.18700                         | 0             |
| 06/06/2011 | \$ / R On 13 June 2011      | 6.50   | P            | Foreign Exchange Future | 0.00400   | 0.00700                         | 100           |
| 06/06/2011 | \$ / R On 13 June 2011      | 6.80   | P            | Foreign Exchange Future | 0.08100   | 0.10700                         | 0             |
| 06/06/2011 | \$ / R On 13 June 2011      | 11.95  | P            | Foreign Exchange Future | 5.19400   | 0.00000                         | 100           |
| 06/06/2011 | \$ / R On 13 June 2011      | 11.55  | P            | Foreign Exchange Future | 4.79400   | 0.00000                         | 100           |
| 06/06/2011 | \$ / R On 13 June 2011      | 8.00   | P            | Foreign Exchange Future | 1.24400   | 1.27100                         | 0             |
| 06/06/2011 | \$ / R On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.29700   | 0.32500                         | 0             |
| 06/06/2011 | \$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.03300   | 0.04700                         | 300           |
| 06/06/2011 | \$ / R On 13 June 2011      | 7.20   | P            | Foreign Exchange Future | 0.44500   | 0.47200                         | 0             |
| 06/06/2011 | \$ / R On 13 June 2011      | 7.40   | P            | Foreign Exchange Future | 0.64400   | 0.67100                         | 1,000         |
| 06/06/2011 | \$ / R On 13 June 2011      | 7.50   | P            | Foreign Exchange Future | 0.74400   | 0.77100                         | 0             |
| 06/06/2011 | \$ / R On 13 June 2011      | 7.45   | P            | Foreign Exchange Future | 0.69400   | 0.72100                         | 0             |
| 06/06/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.85380   | 6.82610                         | 185,595       |
| 06/06/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.02800   | 0.02900                         | 0             |
| 06/06/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.02600   | 0.02700                         | 0             |
| 06/06/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.03000   | 0.03100                         | 3,000         |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/06/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.04100   | 0.04200                         | 2,800         |
| 06/06/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.08000   | 0.07800                         | 5,000         |
| 06/06/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.24600   | 0.23100                         | 0             |
| 06/06/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.20000   | 0.19200                         | 0             |
| 06/06/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.07300   | 0.07200                         | 10,000        |
| 06/06/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 06/06/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.05600   | 0.05600                         | 200           |
| 06/06/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.30300   | 0.28700                         | 0             |
| 06/06/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.36700   | 0.34900                         | 6,060         |
| 06/06/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.13800   | 0.13300                         | 6,060         |
| 06/06/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.09500   | 0.09300                         | 500           |
| 06/06/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 2.94800   | 2.97600                         | 0             |
| 06/06/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.38400   | 0.40700                         | 0             |
| 06/06/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.14900   | 0.16100                         | 5,000         |
| 06/06/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.11300   | 0.12300                         | 0             |
| 06/06/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.54100   | 0.56700                         | 0             |
| 06/06/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.80200   | 0.83000                         | 0             |
| 06/06/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.24600   | 0.26600                         | 10,000        |
| 06/06/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.66900   | 0.69600                         | 0             |
| 06/06/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.19200   | 0.20500                         | 10,000        |
| 06/06/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.62600   | 0.65200                         | 2,800         |
| 06/06/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.17600   | 1.20500                         | 0             |
| 06/06/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.98700   | 1.01600                         | 0             |
| 06/06/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.27200   | 1.30100                         | 0             |
| 06/06/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.22400   | 1.25300                         | 0             |
| 06/06/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.94760   | 6.91990                         | 29,144        |
| 06/06/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.18600   | 0.18100                         | 0             |
| 06/06/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.08900   | 0.08800                         | 0             |
| 06/06/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.17500   | 0.17000                         | 0             |
| 06/06/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.19700   | 0.19200                         | 0             |
| 06/06/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.41200   | 0.39700                         | 5,925         |
| 06/06/2011 | \$ / R On 19 December 2011  | 8.00   | P            | Foreign Exchange Future | 1.14100   | 1.16800                         | 0             |
| 06/06/2011 | \$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.54900   | 0.57200                         | 0             |
| 06/06/2011 | \$ / R On 19 December 2011  | 6.75   | P            | Foreign Exchange Future | 0.21400   | 0.22700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/06/2011 | \$ / R On 19 December 2011  | 7.40   | P            | Foreign Exchange Future | 0.62700   | 0.65000                         | 0             |
| 06/06/2011 | \$ / R On 19 December 2011  | 7.35   | P            | Foreign Exchange Future | 0.58800   | 0.61100                         | 0             |
| 06/06/2011 | \$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.04720   | 7.02010                         | 1,911         |
| 06/06/2011 | \$ / R On 19 March 2012     | 7.04   | C            | Foreign Exchange Future | 0.38700   | 0.37400                         | 0             |
| 06/06/2011 | \$ / R On 19 March 2012     | 7.09   | C            | Foreign Exchange Future | 0.36700   | 0.35500                         | 0             |
| 06/06/2011 | \$ / R On 19 March 2012     | 6.99   | C            | Foreign Exchange Future | 0.41100   | 0.39500                         | 0             |
| 06/06/2011 | \$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 0.40400   | 0.38800                         | 0             |
| 06/06/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.35700   | 0.36800                         | 1,000         |
| 06/06/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.35000   | 0.36100                         | 0             |
| 06/06/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.40600   | 0.42100                         | 0             |
| 06/06/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.37600   | 0.39000                         | 0             |
| 06/06/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 7.15150   | 7.12480                         | 1,500         |
| 06/06/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 0.41900   | 0.40600                         | 0             |
| 06/06/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 0.40200   | 0.39000                         | 0             |
| 06/06/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 0.43700   | 0.42400                         | 0             |
| 06/06/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.48600   | 0.49900                         | 0             |
| 06/06/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.55100   | 0.56500                         | 0             |
| 06/06/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.51800   | 0.53100                         | 0             |
| 06/06/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.26120   | 7.23400                         | 0             |
| 06/06/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.55100   | 0.53700                         | 0             |
| 06/06/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.52900   | 0.51500                         | 0             |
| 06/06/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 0.57400   | 0.55900                         | 13,000        |
| 06/06/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 0.51000   | 0.49700                         | 11,000        |
| 06/06/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.46300   | 0.47500                         | 0             |
| 06/06/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.54900   | 0.56300                         | 0             |
| 06/06/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.51800   | 0.53100                         | 0             |
| 06/06/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.49000   | 0.50300                         | 0             |
| 06/06/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 7.36740   | 7.33950                         | 0             |
| 06/06/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 0.47700   | 0.46600                         | 0             |
| 06/06/2011 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.39900   | 0.39000                         | 300           |
| 06/06/2011 | \$ / R On 14 December 2012  | 7.75   | C            | Foreign Exchange Future | 0.46300   | 0.45200                         | 0             |
| 06/06/2011 | \$ / R On 14 December 2012  | 7.65   | C            | Foreign Exchange Future | 0.49200   | 0.48100                         | 0             |
| 06/06/2011 | \$ / R On 14 December 2012  | 7.65   | P            | Foreign Exchange Future | 0.77500   | 0.79200                         | 0             |
| 06/06/2011 | \$ / R On 14 December 2012  | 8.00   | P            | Foreign Exchange Future | 1.03200   | 1.05100                         | 0             |



| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/06/2011 | \$ / R On 14 December 2012       | 7.75   | P            | Foreign Exchange Future | 0.84600   | 0.86300                         | 0             |
| 06/06/2011 | \$ / R On 14 December 2012       | 7.70   | P            | Foreign Exchange Future | 0.81000   | 0.82700                         | 0             |
| 06/06/2011 | \$ / R On 12 December 2014       |        |              | Foreign Exchange Future | 8.31670   | 8.28380                         | 0             |
| 06/06/2011 | \$ / R On 12 December 2014       | 8.50   | C            | Foreign Exchange Future | 1.04600   | 1.03000                         | 0             |
| 06/06/2011 | \$ / R On 12 December 2014       | 8.55   | C            | Foreign Exchange Future | 1.03000   | 1.01400                         | 0             |
| 06/06/2011 | \$ / R On 12 December 2014       | 8.00   | C            | Foreign Exchange Future | 1.22500   | 1.20600                         | 200           |
| 06/06/2011 | \$ / R On 12 December 2014       | 8.45   | C            | Foreign Exchange Future | 1.06200   | 1.04600                         | 0             |
| 06/06/2011 | \$ / R On 12 December 2014       | 8.45   | P            | Foreign Exchange Future | 1.19500   | 1.21200                         | 0             |
| 06/06/2011 | \$ / R On 12 December 2014       | 8.00   | P            | Foreign Exchange Future | 0.90800   | 0.92200                         | 0             |
| 06/06/2011 | \$ / R On 12 December 2014       | 8.55   | P            | Foreign Exchange Future | 1.26300   | 1.28000                         | 0             |
| 06/06/2011 | \$ / R On 12 December 2014       | 8.50   | P            | Foreign Exchange Future | 1.22900   | 1.24600                         | 0             |
| 06/06/2011 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.07700   | 9.04810                         | 0             |
| 06/06/2011 | \$ / R On 14 December 2015       | 9.20   | C            | Foreign Exchange Future | 1.41000   | 1.39400                         | 0             |
| 06/06/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.42600   | 1.41100                         | 0             |
| 06/06/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.39400   | 1.37800                         | 0             |
| 06/06/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.56700   | 1.58000                         | 0             |
| 06/06/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.49900   | 1.51300                         | 0             |
| 06/06/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.53300   | 1.54600                         | 0             |
| 06/06/2011 | \$ / R MAXI On 13 June 2011      |        |              | Foreign Exchange Future | 6.75630   | 6.72890                         | 155           |
| 06/06/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.00305   | 0.00430                         | 0             |
| 06/06/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.00014   | 0.00034                         | 0             |
| 06/06/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.00180   | 0.00278                         | 0             |
| 06/06/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.00516   | 0.00666                         | 0             |
| 06/06/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.24886   | 0.27776                         | 0             |
| 06/06/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.34550   | 0.37388                         | 0             |
| 06/06/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.59384   | 0.62144                         | 60            |
| 06/06/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.29675   | 0.32540                         | 0             |
| 06/06/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.85380   | 6.82610                         | 220           |
| 06/06/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.13765   | 0.13309                         | 0             |
| 06/06/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.12540   | 0.12155                         | 0             |
| 06/06/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.15116   | 0.14581                         | 0             |
| 06/06/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.34736   | 0.36971                         | 0             |
| 06/06/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.42160   | 0.44545                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/06/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.38385   | 0.40699                         | 0             |
| 06/06/2011 | £ / R On 13 June 2011            |        |              | Foreign Exchange Future | 11.05020  | 11.00460                        | 29,397        |
| 06/06/2011 | £ / R On 13 June 2011            | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/06/2011 | £ / R On 13 June 2011            | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/06/2011 | £ / R On 13 June 2011            | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/06/2011 | £ / R On 13 June 2011            | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/06/2011 | £ / R On 13 June 2011            | 10.75  | C            | Foreign Exchange Future | 0.31200   | 0.27700                         | 0             |
| 06/06/2011 | £ / R On 13 June 2011            | 11.45  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 10            |
| 06/06/2011 | £ / R On 13 June 2011            | 11.55  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 06/06/2011 | £ / R On 13 June 2011            | 11.55  | P            | Foreign Exchange Future | 0.50200   | 0.54800                         | 100           |
| 06/06/2011 | £ / R On 13 June 2011            | 10.75  | P            | Foreign Exchange Future | 0.01200   | 0.02200                         | 10            |
| 06/06/2011 | £ / R On 13 June 2011            | 11.45  | P            | Foreign Exchange Future | 0.40500   | 0.45100                         | 0             |
| 06/06/2011 | £ / R On 13 June 2011            | 11.80  | P            | Foreign Exchange Future | 0.75000   | 0.79600                         | 0             |
| 06/06/2011 | £ / R On 13 June 2011            | 11.90  | P            | Foreign Exchange Future | 0.85000   | 0.89500                         | 0             |
| 06/06/2011 | £ / R On 13 June 2011            | 11.95  | P            | Foreign Exchange Future | 0.90000   | 0.94500                         | 100           |
| 06/06/2011 | £ / R On 13 June 2011            | 11.85  | P            | Foreign Exchange Future | 0.80000   | 0.84600                         | 0             |
| 06/06/2011 | £ / R On 19 September 2011       |        |              | Foreign Exchange Future | 11.19550  | 11.14930                        | 29,761        |
| 06/06/2011 | £ / R On 19 September 2011       | 11.50  | C            | Foreign Exchange Future | 0.21800   | 0.20800                         | 0             |
| 06/06/2011 | £ / R On 19 September 2011       | 11.55  | C            | Foreign Exchange Future | 0.20400   | 0.19400                         | 0             |
| 06/06/2011 | £ / R On 19 September 2011       | 11.45  | C            | Foreign Exchange Future | 0.23300   | 0.22300                         | 0             |
| 06/06/2011 | £ / R On 19 September 2011       | 11.65  | C            | Foreign Exchange Future | 0.17700   | 0.17000                         | 3,455         |
| 06/06/2011 | £ / R On 19 September 2011       | 12.10  | C            | Foreign Exchange Future | 0.09500   | 0.09200                         | 0             |
| 06/06/2011 | £ / R On 19 September 2011       | 11.00  | C            | Foreign Exchange Future | 0.43400   | 0.41000                         | 3,455         |
| 06/06/2011 | £ / R On 19 September 2011       | 12.10  | P            | Foreign Exchange Future | 1.00000   | 1.04300                         | 200           |
| 06/06/2011 | £ / R On 19 September 2011       | 11.00  | P            | Foreign Exchange Future | 0.23900   | 0.26100                         | 0             |
| 06/06/2011 | £ / R On 19 September 2011       | 11.65  | P            | Foreign Exchange Future | 0.63200   | 0.67100                         | 100           |
| 06/06/2011 | £ / R On 19 September 2011       | 11.45  | P            | Foreign Exchange Future | 0.48800   | 0.52400                         | 0             |
| 06/06/2011 | £ / R On 19 September 2011       | 11.55  | P            | Foreign Exchange Future | 0.55900   | 0.59500                         | 0             |
| 06/06/2011 | £ / R On 19 September 2011       | 11.50  | P            | Foreign Exchange Future | 0.52300   | 0.55900                         | 200           |
| 06/06/2011 | £ / R On 19 December 2011        |        |              | Foreign Exchange Future | 11.33360  | 11.28750                        | 1,043         |
| 06/06/2011 | £ / R On 19 December 2011        | 11.65  | C            | Foreign Exchange Future | 0.35400   | 0.34400                         | 0             |
| 06/06/2011 | £ / R On 19 December 2011        | 12.20  | C            | Foreign Exchange Future | 0.21800   | 0.21300                         | 0             |
| 06/06/2011 | £ / R On 19 December 2011        | 11.70  | C            | Foreign Exchange Future | 0.33800   | 0.33000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/06/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.37000   | 0.36000                         | 0             |
| 06/06/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.63600   | 0.67300                         | 0             |
| 06/06/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.70400   | 0.74300                         | 0             |
| 06/06/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.08400   | 1.12600                         | 250           |
| 06/06/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.67000   | 0.70700                         | 0             |
| 06/06/2011 | £ / R On 18 June 2012      |        |              | Foreign Exchange Future | 11.62820  | 11.58300                        | 0             |
| 06/06/2011 | £ / R On 18 June 2012      | 11.85  | C            | Foreign Exchange Future | 0.61300   | 0.60100                         | 0             |
| 06/06/2011 | £ / R On 18 June 2012      | 11.90  | C            | Foreign Exchange Future | 0.59600   | 0.58400                         | 0             |
| 06/06/2011 | £ / R On 18 June 2012      | 11.80  | C            | Foreign Exchange Future | 0.63100   | 0.61900                         | 0             |
| 06/06/2011 | £ / R On 18 June 2012      | 11.80  | P            | Foreign Exchange Future | 0.80300   | 0.83600                         | 0             |
| 06/06/2011 | £ / R On 18 June 2012      | 11.90  | P            | Foreign Exchange Future | 0.86800   | 0.90100                         | 0             |
| 06/06/2011 | £ / R On 18 June 2012      | 11.85  | P            | Foreign Exchange Future | 0.83500   | 0.86800                         | 0             |
| 06/06/2011 | ¥ / R On 13 June 2011      |        |              | Foreign Exchange Future | 0.08430   | 0.08350                         | 641           |
| 06/06/2011 | ¥ / R On 13 June 2011      | 0.09   | C            | Foreign Exchange Future | 0.00064   | 0.00050                         | 0             |
| 06/06/2011 | ¥ / R On 13 June 2011      | 0.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/06/2011 | ¥ / R On 13 June 2011      | 0.08   | C            | Foreign Exchange Future | 0.00930   | 0.00850                         | 0             |
| 06/06/2011 | ¥ / R On 13 June 2011      | 0.08   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/06/2011 | ¥ / R On 13 June 2011      | 0.10   | P            | Foreign Exchange Future | 0.01070   | 0.01150                         | 0             |
| 06/06/2011 | ¥ / R On 13 June 2011      | 0.09   | P            | Foreign Exchange Future | 0.00134   | 0.00200                         | 0             |
| 06/06/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08550   | 0.08480                         | 12,290        |
| 06/06/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00640   | 0.00593                         | 0             |
| 06/06/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00188   | 0.00175                         | 0             |
| 06/06/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/06/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01552   | 0.01487                         | 0             |
| 06/06/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00002   | 0.00007                         | 0             |
| 06/06/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41450  | 11.41520                        | 0             |
| 06/06/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00638   | 0.00695                         | 0             |
| 06/06/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00090   | 0.00113                         | 0             |
| 06/06/2011 | € / R On 13 June 2011      |        |              | Foreign Exchange Future | 9.86400   | 9.80070                         | 15,631        |
| 06/06/2011 | € / R On 13 June 2011      | 9.80   | C            | Foreign Exchange Future | 0.10900   | 0.07400                         | 0             |
| 06/06/2011 | € / R On 13 June 2011      | 9.85   | C            | Foreign Exchange Future | 0.07700   | 0.05400                         | 0             |
| 06/06/2011 | € / R On 13 June 2011      | 9.75   | C            | Foreign Exchange Future | 0.14600   | 0.10500                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/06/2011 | € / R On 13 June 2011         | 9.75   | P            | Foreign Exchange Future | 0.03200   | 0.05400                         | 0             |
| 06/06/2011 | € / R On 13 June 2011         | 9.85   | P            | Foreign Exchange Future | 0.06300   | 0.10300                         | 0             |
| 06/06/2011 | € / R On 13 June 2011         | 9.80   | P            | Foreign Exchange Future | 0.04500   | 0.07300                         | 0             |
| 06/06/2011 | € / R On 19 September 2011    |        |              | Foreign Exchange Future | 9.97810   | 9.91500                         | 54,082        |
| 06/06/2011 | € / R On 19 September 2011    | 9.65   | C            | Foreign Exchange Future | 0.47100   | 0.42900                         | 0             |
| 06/06/2011 | € / R On 19 September 2011    | 9.70   | C            | Foreign Exchange Future | 0.43800   | 0.39800                         | 0             |
| 06/06/2011 | € / R On 19 September 2011    | 9.60   | C            | Foreign Exchange Future | 0.50600   | 0.46200                         | 0             |
| 06/06/2011 | € / R On 19 September 2011    | 10.40  | C            | Foreign Exchange Future | 0.14700   | 0.13300                         | 3,590         |
| 06/06/2011 | € / R On 19 September 2011    | 9.80   | C            | Foreign Exchange Future | 0.37500   | 0.33900                         | 3,590         |
| 06/06/2011 | € / R On 19 September 2011    | 10.40  | P            | Foreign Exchange Future | 0.56900   | 0.61800                         | 0             |
| 06/06/2011 | € / R On 19 September 2011    | 9.60   | P            | Foreign Exchange Future | 0.12800   | 0.14700                         | 0             |
| 06/06/2011 | € / R On 19 September 2011    | 9.80   | P            | Foreign Exchange Future | 0.19700   | 0.22400                         | 0             |
| 06/06/2011 | € / R On 19 September 2011    | 9.70   | P            | Foreign Exchange Future | 0.16000   | 0.18300                         | 0             |
| 06/06/2011 | € / R On 19 September 2011    | 9.65   | P            | Foreign Exchange Future | 0.14300   | 0.16400                         | 0             |
| 06/06/2011 | € / R On 19 December 2011     |        |              | Foreign Exchange Future | 10.08460  | 10.02200                        | 1,950         |
| 06/06/2011 | € / R On 19 December 2011     | 9.80   | C            | Foreign Exchange Future | 0.55100   | 0.51100                         | 0             |
| 06/06/2011 | € / R On 19 December 2011     | 9.85   | C            | Foreign Exchange Future | 0.52200   | 0.48200                         | 0             |
| 06/06/2011 | € / R On 19 December 2011     | 9.75   | C            | Foreign Exchange Future | 0.58200   | 0.54000                         | 0             |
| 06/06/2011 | € / R On 19 December 2011     | 9.75   | P            | Foreign Exchange Future | 0.24700   | 0.26800                         | 0             |
| 06/06/2011 | € / R On 19 December 2011     | 9.85   | P            | Foreign Exchange Future | 0.28700   | 0.31000                         | 0             |
| 06/06/2011 | € / R On 19 December 2011     | 9.80   | P            | Foreign Exchange Future | 0.26600   | 0.28900                         | 0             |
| 06/06/2011 | AU\$ / R On 13 June 2011      |        |              | Foreign Exchange Future | 7.24190   | 7.18690                         | 14,835        |
| 06/06/2011 | AU\$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.59200   | 0.53700                         | 0             |
| 06/06/2011 | AU\$ / R On 13 June 2011      | 6.70   | C            | Foreign Exchange Future | 0.54200   | 0.48700                         | 0             |
| 06/06/2011 | AU\$ / R On 13 June 2011      | 6.60   | C            | Foreign Exchange Future | 0.64200   | 0.58700                         | 0             |
| 06/06/2011 | AU\$ / R On 13 June 2011      | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/06/2011 | AU\$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/06/2011 | AU\$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/06/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.25280   | 7.19790                         | 11,555        |
| 06/06/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.62700   | 0.57300                         | 0             |
| 06/06/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.67300   | 0.61800                         | 0             |
| 06/06/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.58200   | 0.52900                         | 0             |
| 06/06/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.02900   | 0.03100                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/06/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.02000   | 0.02000                         | 0             |
| 06/06/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.02400   | 0.02500                         | 0             |
| 06/06/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.26540   | 7.21050                         | 10            |
| 06/06/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.66600   | 0.62100                         | 0             |
| 06/06/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.62500   | 0.56700                         | 0             |
| 06/06/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.70800   | 0.66200                         | 0             |
| 06/06/2011 | AU\$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.15800   | 0.14000                         | 0             |
| 06/06/2011 | AU\$ / R On 19 December 2011  | 7.50   | P            | Foreign Exchange Future | 0.39300   | 0.43000                         | 0             |
| 06/06/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.04300   | 0.05200                         | 0             |
| 06/06/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.06000   | 0.05700                         | 0             |
| 06/06/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.05100   | 0.06100                         | 0             |
| 06/06/2011 | AU\$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 8.19410   | 8.14340                         | 0             |
| 06/06/2011 | AU\$ / R On 14 December 2015  | 7.30   | C            | Foreign Exchange Future | 1.35800   | 1.32700                         | 0             |
| 06/06/2011 | AU\$ / R On 14 December 2015  | 7.35   | C            | Foreign Exchange Future | 1.33000   | 1.30000                         | 0             |
| 06/06/2011 | AU\$ / R On 14 December 2015  | 7.25   | C            | Foreign Exchange Future | 1.38600   | 1.35400                         | 0             |
| 06/06/2011 | AU\$ / R On 14 December 2015  | 7.25   | P            | Foreign Exchange Future | 0.44200   | 0.46100                         | 0             |
| 06/06/2011 | AU\$ / R On 14 December 2015  | 7.35   | P            | Foreign Exchange Future | 0.48600   | 0.50700                         | 0             |
| 06/06/2011 | AU\$ / R On 14 December 2015  | 7.30   | P            | Foreign Exchange Future | 0.46400   | 0.48400                         | 0             |
| 06/06/2011 | CAD/ R On 13 June 2011        |        |              | Foreign Exchange Future | 6.89280   | 6.86890                         | 0             |
| 06/06/2011 | CAD/ R On 13 June 2011        | 6.90   | C            | Foreign Exchange Future | 0.04800   | 0.02700                         | 0             |
| 06/06/2011 | CAD/ R On 13 June 2011        | 6.85   | C            | Foreign Exchange Future | 0.07700   | 0.04900                         | 0             |
| 06/06/2011 | CAD/ R On 13 June 2011        | 6.95   | C            | Foreign Exchange Future | 0.03000   | 0.01400                         | 0             |
| 06/06/2011 | CAD/ R On 13 June 2011        | 6.95   | P            | Foreign Exchange Future | 0.08700   | 0.09500                         | 0             |
| 06/06/2011 | CAD/ R On 13 June 2011        | 6.85   | P            | Foreign Exchange Future | 0.03400   | 0.03000                         | 0             |
| 06/06/2011 | CAD/ R On 13 June 2011        | 6.90   | P            | Foreign Exchange Future | 0.05500   | 0.05800                         | 0             |
| 06/06/2011 | CAD/ R On 19 September 2011   |        |              | Foreign Exchange Future | 6.97540   | 6.95110                         | 0             |
| 06/06/2011 | CAD/ R On 19 September 2011   | 7.25   | C            | Foreign Exchange Future | 0.08900   | 0.07500                         | 0             |
| 06/06/2011 | CAD/ R On 19 September 2011   | 7.20   | C            | Foreign Exchange Future | 0.10100   | 0.08700                         | 0             |
| 06/06/2011 | CAD/ R On 19 September 2011   | 7.30   | C            | Foreign Exchange Future | 0.07800   | 0.06500                         | 0             |
| 06/06/2011 | CAD/ R On 19 September 2011   | 7.30   | P            | Foreign Exchange Future | 0.40300   | 0.41400                         | 0             |
| 06/06/2011 | CAD/ R On 19 September 2011   | 7.20   | P            | Foreign Exchange Future | 0.32600   | 0.33600                         | 0             |
| 06/06/2011 | CAD/ R On 19 September 2011   | 7.25   | P            | Foreign Exchange Future | 0.36400   | 0.37400                         | 0             |

| Date       | Contract Details             | Strike   | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 06/06/2011 | CHF / R On 13 June 2011      |          |              | Foreign Exchange Future | 8.07460      | 8.04670                         | 900           |
| 06/06/2011 | CHF / R On 13 June 2011      | 7.10     | C            | Foreign Exchange Future | 0.97500      | 0.94700                         | 0             |
| 06/06/2011 | CHF / R On 13 June 2011      | 7.05     | C            | Foreign Exchange Future | 1.02500      | 0.99700                         | 0             |
| 06/06/2011 | CHF / R On 13 June 2011      | 7.15     | C            | Foreign Exchange Future | 0.92500      | 0.89700                         | 0             |
| 06/06/2011 | CHF / R On 13 June 2011      | 7.15     | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 06/06/2011 | CHF / R On 13 June 2011      | 7.05     | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 06/06/2011 | CHF / R On 13 June 2011      | 7.10     | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 06/06/2011 | CHF / R On 19 September 2011 |          |              | Foreign Exchange Future | 8.19650      | 8.16840                         | 50            |
| 06/06/2011 | CHF / R On 19 September 2011 | 7.65     | C            | Foreign Exchange Future | 0.61700      | 0.59400                         | 0             |
| 06/06/2011 | CHF / R On 19 September 2011 | 7.60     | C            | Foreign Exchange Future | 0.65700      | 0.63400                         | 0             |
| 06/06/2011 | CHF / R On 19 September 2011 | 7.70     | C            | Foreign Exchange Future | 0.57900      | 0.55600                         | 0             |
| 06/06/2011 | CHF / R On 19 September 2011 | 7.70     | P            | Foreign Exchange Future | 0.08300      | 0.08800                         | 0             |
| 06/06/2011 | CHF / R On 19 September 2011 | 7.60     | P            | Foreign Exchange Future | 0.06100      | 0.06600                         | 0             |
| 06/06/2011 | CHF / R On 19 September 2011 | 7.65     | P            | Foreign Exchange Future | 0.07100      | 0.07600                         | 0             |
| 06/06/2011 | RAIN On 13 June 2011         |          |              | Foreign Exchange Future | 13,864.71000 | 13,785.05000                    | 0             |
| 06/06/2011 | RAIN On 13 June 2011         | 13500.00 | C            | Foreign Exchange Future | 364.70000    | 285.10000                       | 0             |
| 06/06/2011 | RAIN On 13 June 2011         | 13500.01 | C            | Foreign Exchange Future | 364.70000    | 285.00000                       | 0             |
| 06/06/2011 | RAIN On 13 June 2011         | 13499.99 | C            | Foreign Exchange Future | 364.70000    | 285.10000                       | 0             |
| 06/06/2011 | RAIN On 13 June 2011         | 13499.99 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 06/06/2011 | RAIN On 13 June 2011         | 13500.01 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 06/06/2011 | RAIN On 13 June 2011         | 13500.00 | P            | Foreign Exchange Future | 0.00000      | 0.10000                         | 0             |
| 06/06/2011 | YUAN/R On 13 June 2011       |          |              | Foreign Exchange Future | 1.04280      | 1.03850                         | 0             |
| 06/06/2011 | YUAN/R On 13 June 2011       | 1.05     | C            | Foreign Exchange Future | 0.00580      | 0.00490                         | 0             |
| 06/06/2011 | YUAN/R On 13 June 2011       | 1.10     | C            | Foreign Exchange Future | 0.00030      | 0.00030                         | 0             |
| 06/06/2011 | YUAN/R On 13 June 2011       | 1.00     | C            | Foreign Exchange Future | 0.04320      | 0.03920                         | 0             |
| 06/06/2011 | YUAN/R On 13 June 2011       | 1.00     | P            | Foreign Exchange Future | 0.00040      | 0.00070                         | 0             |
| 06/06/2011 | YUAN/R On 13 June 2011       | 1.10     | P            | Foreign Exchange Future | 0.05750      | 0.06180                         | 0             |
| 06/06/2011 | YUAN/R On 13 June 2011       | 1.05     | P            | Foreign Exchange Future | 0.01300      | 0.01640                         | 0             |
| 06/06/2011 | YUAN/R On 19 September 2011  |          |              | Foreign Exchange Future | 1.06100      | 1.05680                         | 0             |
| 06/06/2011 | YUAN/R On 19 September 2011  | 1.10     | C            | Foreign Exchange Future | 0.01990      | 0.01920                         | 0             |
| 06/06/2011 | YUAN/R On 19 September 2011  | 1.15     | C            | Foreign Exchange Future | 0.01050      | 0.01030                         | 0             |
| 06/06/2011 | YUAN/R On 19 September 2011  | 1.05     | C            | Foreign Exchange Future | 0.03790      | 0.03630                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/06/2011 | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.02690   | 0.02950                         | 0             |
| 06/06/2011 | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.09950   | 0.10350                         | 0             |
| 06/06/2011 | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.05890   | 0.06240                         | 0             |
| 07/06/2011 | \$ / R On 13 June 2011      |        |              | Foreign Exchange Future | 6.72080   | 6.75630                         | 338,810       |
| 07/06/2011 | \$ / R On 13 June 2011      | 7.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/06/2011 | \$ / R On 13 June 2011      | 7.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 800           |
| 07/06/2011 | \$ / R On 13 June 2011      | 7.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 7,200         |
| 07/06/2011 | \$ / R On 13 June 2011      | 6.70   | C            | Foreign Exchange Future | 0.06000   | 0.08900                         | 450           |
| 07/06/2011 | \$ / R On 13 June 2011      | 7.20   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 1,690         |
| 07/06/2011 | \$ / R On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 6,000         |
| 07/06/2011 | \$ / R On 13 June 2011      | 8.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 500           |
| 07/06/2011 | \$ / R On 13 June 2011      | 7.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 1,000         |
| 07/06/2011 | \$ / R On 13 June 2011      | 7.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 250           |
| 07/06/2011 | \$ / R On 13 June 2011      | 6.80   | C            | Foreign Exchange Future | 0.02200   | 0.03700                         | 0             |
| 07/06/2011 | \$ / R On 13 June 2011      | 6.75   | C            | Foreign Exchange Future | 0.03700   | 0.05700                         | 0             |
| 07/06/2011 | \$ / R On 13 June 2011      | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/06/2011 | \$ / R On 13 June 2011      | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/06/2011 | \$ / R On 13 June 2011      | 7.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 1,000         |
| 07/06/2011 | \$ / R On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 100           |
| 07/06/2011 | \$ / R On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.00200   | 0.00500                         | 24,880        |
| 07/06/2011 | \$ / R On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,700         |
| 07/06/2011 | \$ / R On 13 June 2011      | 6.95   | C            | Foreign Exchange Future | 0.00400   | 0.00900                         | 100           |
| 07/06/2011 | \$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.09300   | 0.12600                         | 0             |
| 07/06/2011 | \$ / R On 13 June 2011      | 6.85   | C            | Foreign Exchange Future | 0.01300   | 0.02300                         | 0             |
| 07/06/2011 | \$ / R On 13 June 2011      | 6.90   | C            | Foreign Exchange Future | 0.00700   | 0.01400                         | 2,650         |
| 07/06/2011 | \$ / R On 13 June 2011      | 6.50   | C            | Foreign Exchange Future | 0.22300   | 0.26000                         | 3,000         |
| 07/06/2011 | \$ / R On 13 June 2011      | 6.50   | P            | Foreign Exchange Future | 0.00200   | 0.00400                         | 100           |
| 07/06/2011 | \$ / R On 13 June 2011      | 6.80   | P            | Foreign Exchange Future | 0.10100   | 0.08100                         | 0             |
| 07/06/2011 | \$ / R On 13 June 2011      | 6.85   | P            | Foreign Exchange Future | 0.14200   | 0.11700                         | 2,400         |
| 07/06/2011 | \$ / R On 13 June 2011      | 6.90   | P            | Foreign Exchange Future | 0.18600   | 0.15800                         | 0             |
| 07/06/2011 | \$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.02200   | 0.02000                         | 7,450         |
| 07/06/2011 | \$ / R On 13 June 2011      | 6.95   | P            | Foreign Exchange Future | 0.23300   | 0.20300                         | 0             |
| 07/06/2011 | \$ / R On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.62900   | 0.59400                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/06/2011 | \$ / R On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.28100   | 0.24900                         | 3,000         |
| 07/06/2011 | \$ / R On 13 June 2011      | 7.25   | P            | Foreign Exchange Future | 0.52900   | 0.49400                         | 0             |
| 07/06/2011 | \$ / R On 13 June 2011      | 11.95  | P            | Foreign Exchange Future | 5.22900   | 5.19400                         | 0             |
| 07/06/2011 | \$ / R On 13 June 2011      | 11.55  | P            | Foreign Exchange Future | 4.82900   | 4.79400                         | 0             |
| 07/06/2011 | \$ / R On 13 June 2011      | 6.75   | P            | Foreign Exchange Future | 0.06600   | 0.05100                         | 0             |
| 07/06/2011 | \$ / R On 13 June 2011      | 7.30   | P            | Foreign Exchange Future | 0.57900   | 0.54400                         | 0             |
| 07/06/2011 | \$ / R On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.38000   | 0.34600                         | 0             |
| 07/06/2011 | \$ / R On 13 June 2011      | 7.80   | P            | Foreign Exchange Future | 1.07900   | 1.04400                         | 0             |
| 07/06/2011 | \$ / R On 13 June 2011      | 8.00   | P            | Foreign Exchange Future | 1.27900   | 1.24400                         | 0             |
| 07/06/2011 | \$ / R On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.33000   | 0.29700                         | 0             |
| 07/06/2011 | \$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.03900   | 0.03300                         | 300           |
| 07/06/2011 | \$ / R On 13 June 2011      | 7.20   | P            | Foreign Exchange Future | 0.47900   | 0.44500                         | 0             |
| 07/06/2011 | \$ / R On 13 June 2011      | 7.40   | P            | Foreign Exchange Future | 0.67900   | 0.64400                         | 1,000         |
| 07/06/2011 | \$ / R On 13 June 2011      | 7.50   | P            | Foreign Exchange Future | 0.77900   | 0.74400                         | 0             |
| 07/06/2011 | \$ / R On 13 June 2011      | 7.45   | P            | Foreign Exchange Future | 0.72900   | 0.69400                         | 0             |
| 07/06/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.81770   | 6.85380                         | 191,477       |
| 07/06/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.02600   | 0.02800                         | 0             |
| 07/06/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.02400   | 0.02600                         | 0             |
| 07/06/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.12800   | 0.13800                         | 6,060         |
| 07/06/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 07/06/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.02800   | 0.03000                         | 3,000         |
| 07/06/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.03800   | 0.04100                         | 2,800         |
| 07/06/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.07400   | 0.08000                         | 5,000         |
| 07/06/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.22500   | 0.24600                         | 0             |
| 07/06/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.18600   | 0.20000                         | 0             |
| 07/06/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.05200   | 0.05600                         | 200           |
| 07/06/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.28000   | 0.30300                         | 0             |
| 07/06/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.06700   | 0.07300                         | 10,000        |
| 07/06/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.34200   | 0.36700                         | 6,060         |
| 07/06/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.08800   | 0.09500                         | 500           |
| 07/06/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.41000   | 0.38400                         | 0             |
| 07/06/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.83400   | 0.80200                         | 0             |
| 07/06/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.16200   | 0.14900                         | 5,000         |
| 07/06/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.12400   | 0.11300                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/06/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.26800   | 0.24600                         | 10,000        |
| 07/06/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.69900   | 0.66900                         | 0             |
| 07/06/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.20700   | 0.19200                         | 10,000        |
| 07/06/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.65600   | 0.62600                         | 2,800         |
| 07/06/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.21000   | 1.17600                         | 0             |
| 07/06/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 1.02000   | 0.98700                         | 0             |
| 07/06/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.57000   | 0.54100                         | 0             |
| 07/06/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 2.98400   | 2.94800                         | 0             |
| 07/06/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.30600   | 1.27200                         | 0             |
| 07/06/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.25800   | 1.22400                         | 0             |
| 07/06/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.91120   | 6.94760                         | 36,315        |
| 07/06/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.17500   | 0.18600                         | 0             |
| 07/06/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.16400   | 0.17500                         | 0             |
| 07/06/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.18600   | 0.19700                         | 0             |
| 07/06/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.08300   | 0.08900                         | 0             |
| 07/06/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.38900   | 0.41200                         | 5,925         |
| 07/06/2011 | \$ / R On 19 December 2011  | 8.00   | P            | Foreign Exchange Future | 1.17200   | 1.14100                         | 0             |
| 07/06/2011 | \$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.57500   | 0.54900                         | 0             |
| 07/06/2011 | \$ / R On 19 December 2011  | 6.75   | P            | Foreign Exchange Future | 0.22800   | 0.21400                         | 0             |
| 07/06/2011 | \$ / R On 19 December 2011  | 7.40   | P            | Foreign Exchange Future | 0.65300   | 0.62700                         | 0             |
| 07/06/2011 | \$ / R On 19 December 2011  | 7.35   | P            | Foreign Exchange Future | 0.61400   | 0.58800                         | 0             |
| 07/06/2011 | \$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.01010   | 7.04720                         | 1,911         |
| 07/06/2011 | \$ / R On 19 March 2012     | 7.04   | C            | Foreign Exchange Future | 0.36700   | 0.38700                         | 0             |
| 07/06/2011 | \$ / R On 19 March 2012     | 7.09   | C            | Foreign Exchange Future | 0.34900   | 0.36700                         | 0             |
| 07/06/2011 | \$ / R On 19 March 2012     | 6.99   | C            | Foreign Exchange Future | 0.38800   | 0.41100                         | 0             |
| 07/06/2011 | \$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 0.38100   | 0.40400                         | 0             |
| 07/06/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.37100   | 0.35700                         | 1,000         |
| 07/06/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.36400   | 0.35000                         | 0             |
| 07/06/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.42500   | 0.40600                         | 0             |
| 07/06/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.39300   | 0.37600                         | 0             |
| 07/06/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 7.11440   | 7.15150                         | 1,500         |
| 07/06/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 0.40100   | 0.41900                         | 0             |
| 07/06/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 0.38500   | 0.40200                         | 0             |
| 07/06/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 0.41900   | 0.43700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/06/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.50500   | 0.48600                         | 0             |
| 07/06/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.57100   | 0.55100                         | 0             |
| 07/06/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.53700   | 0.51800                         | 0             |
| 07/06/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.22440   | 7.26120                         | 0             |
| 07/06/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.53000   | 0.55100                         | 0             |
| 07/06/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.51100   | 0.52900                         | 0             |
| 07/06/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 0.49200   | 0.51000                         | 11,000        |
| 07/06/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 0.55200   | 0.57400                         | 13,000        |
| 07/06/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.47800   | 0.46300                         | 0             |
| 07/06/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.56800   | 0.54900                         | 0             |
| 07/06/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.53700   | 0.51800                         | 0             |
| 07/06/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.50600   | 0.49000                         | 0             |
| 07/06/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 7.33080   | 7.36740                         | 0             |
| 07/06/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 0.46100   | 0.47700                         | 0             |
| 07/06/2011 | \$ / R On 14 December 2012  | 7.75   | C            | Foreign Exchange Future | 0.44700   | 0.46300                         | 0             |
| 07/06/2011 | \$ / R On 14 December 2012  | 7.65   | C            | Foreign Exchange Future | 0.47600   | 0.49200                         | 0             |
| 07/06/2011 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.38500   | 0.39900                         | 300           |
| 07/06/2011 | \$ / R On 14 December 2012  | 7.65   | P            | Foreign Exchange Future | 0.79500   | 0.77500                         | 0             |
| 07/06/2011 | \$ / R On 14 December 2012  | 8.00   | P            | Foreign Exchange Future | 1.05400   | 1.03200                         | 0             |
| 07/06/2011 | \$ / R On 14 December 2012  | 7.75   | P            | Foreign Exchange Future | 0.86600   | 0.84600                         | 0             |
| 07/06/2011 | \$ / R On 14 December 2012  | 7.70   | P            | Foreign Exchange Future | 0.83000   | 0.81000                         | 0             |
| 07/06/2011 | \$ / R On 12 December 2014  |        |              | Foreign Exchange Future | 8.28210   | 8.31670                         | 0             |
| 07/06/2011 | \$ / R On 12 December 2014  | 8.50   | C            | Foreign Exchange Future | 1.02900   | 1.04600                         | 0             |
| 07/06/2011 | \$ / R On 12 December 2014  | 8.00   | C            | Foreign Exchange Future | 1.20600   | 1.22500                         | 200           |
| 07/06/2011 | \$ / R On 12 December 2014  | 8.55   | C            | Foreign Exchange Future | 1.01400   | 1.03000                         | 0             |
| 07/06/2011 | \$ / R On 12 December 2014  | 8.45   | C            | Foreign Exchange Future | 1.04500   | 1.06200                         | 0             |
| 07/06/2011 | \$ / R On 12 December 2014  | 8.45   | P            | Foreign Exchange Future | 1.21300   | 1.19500                         | 0             |
| 07/06/2011 | \$ / R On 12 December 2014  | 8.00   | P            | Foreign Exchange Future | 0.92400   | 0.90800                         | 0             |
| 07/06/2011 | \$ / R On 12 December 2014  | 8.55   | P            | Foreign Exchange Future | 1.28200   | 1.26300                         | 0             |
| 07/06/2011 | \$ / R On 12 December 2014  | 8.50   | P            | Foreign Exchange Future | 1.24700   | 1.22900                         | 0             |
| 07/06/2011 | \$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 9.04240   | 9.07700                         | 0             |
| 07/06/2011 | \$ / R On 14 December 2015  | 9.20   | C            | Foreign Exchange Future | 1.39300   | 1.41000                         | 0             |
| 07/06/2011 | \$ / R On 14 December 2015  | 9.25   | C            | Foreign Exchange Future | 1.37700   | 1.39400                         | 0             |
| 07/06/2011 | \$ / R On 14 December 2015  | 9.15   | C            | Foreign Exchange Future | 1.40900   | 1.42600                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/06/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.51700   | 1.49900                         | 0             |
| 07/06/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.58500   | 1.56700                         | 0             |
| 07/06/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.55100   | 1.53300                         | 0             |
| 07/06/2011 | \$ / R MAXI On 13 June 2011      |        |              | Foreign Exchange Future | 6.72080   | 6.75630                         | 98            |
| 07/06/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.00111   | 0.00305                         | 0             |
| 07/06/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.00059   | 0.00180                         | 0             |
| 07/06/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.00209   | 0.00516                         | 0             |
| 07/06/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.00003   | 0.00014                         | 0             |
| 07/06/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.62923   | 0.59384                         | 60            |
| 07/06/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.28129   | 0.24886                         | 0             |
| 07/06/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.37979   | 0.34550                         | 0             |
| 07/06/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.33031   | 0.29675                         | 0             |
| 07/06/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.81770   | 6.85380                         | 347           |
| 07/06/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.12755   | 0.13765                         | 0             |
| 07/06/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.11616   | 0.12540                         | 0             |
| 07/06/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.14015   | 0.15116                         | 0             |
| 07/06/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.37245   | 0.34736                         | 0             |
| 07/06/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.44846   | 0.42160                         | 0             |
| 07/06/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.40985   | 0.38385                         | 0             |
| 07/06/2011 | £ / R On 13 June 2011            |        |              | Foreign Exchange Future | 11.05690  | 11.05020                        | 28,567        |
| 07/06/2011 | £ / R On 13 June 2011            | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/06/2011 | £ / R On 13 June 2011            | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/06/2011 | £ / R On 13 June 2011            | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/06/2011 | £ / R On 13 June 2011            | 10.75  | C            | Foreign Exchange Future | 0.31500   | 0.31200                         | 0             |
| 07/06/2011 | £ / R On 13 June 2011            | 11.45  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 10            |
| 07/06/2011 | £ / R On 13 June 2011            | 11.55  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 07/06/2011 | £ / R On 13 June 2011            | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/06/2011 | £ / R On 13 June 2011            | 11.95  | P            | Foreign Exchange Future | 0.89300   | 0.90000                         | 0             |
| 07/06/2011 | £ / R On 13 June 2011            | 11.55  | P            | Foreign Exchange Future | 0.49500   | 0.50200                         | 100           |
| 07/06/2011 | £ / R On 13 June 2011            | 10.75  | P            | Foreign Exchange Future | 0.00800   | 0.01200                         | 10            |
| 07/06/2011 | £ / R On 13 June 2011            | 11.45  | P            | Foreign Exchange Future | 0.39700   | 0.40500                         | 0             |
| 07/06/2011 | £ / R On 13 June 2011            | 11.80  | P            | Foreign Exchange Future | 0.74300   | 0.75000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/06/2011 | £ / R On 13 June 2011      | 11.90  | P            | Foreign Exchange Future | 0.84300   | 0.85000                         | 0             |
| 07/06/2011 | £ / R On 13 June 2011      | 11.85  | P            | Foreign Exchange Future | 0.79300   | 0.80000                         | 0             |
| 07/06/2011 | £ / R On 19 September 2011 |        |              | Foreign Exchange Future | 11.20210  | 11.19550                        | 30,634        |
| 07/06/2011 | £ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.21600   | 0.21800                         | 0             |
| 07/06/2011 | £ / R On 19 September 2011 | 11.55  | C            | Foreign Exchange Future | 0.20200   | 0.20400                         | 0             |
| 07/06/2011 | £ / R On 19 September 2011 | 11.45  | C            | Foreign Exchange Future | 0.23100   | 0.23300                         | 0             |
| 07/06/2011 | £ / R On 19 September 2011 | 11.65  | C            | Foreign Exchange Future | 0.17500   | 0.17700                         | 3,455         |
| 07/06/2011 | £ / R On 19 September 2011 | 11.00  | C            | Foreign Exchange Future | 0.43300   | 0.43400                         | 3,455         |
| 07/06/2011 | £ / R On 19 September 2011 | 12.10  | C            | Foreign Exchange Future | 0.09300   | 0.09500                         | 0             |
| 07/06/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 0.99100   | 1.00000                         | 200           |
| 07/06/2011 | £ / R On 19 September 2011 | 11.00  | P            | Foreign Exchange Future | 0.23100   | 0.23900                         | 0             |
| 07/06/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.62300   | 0.63200                         | 100           |
| 07/06/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.47900   | 0.48800                         | 0             |
| 07/06/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.55000   | 0.55900                         | 0             |
| 07/06/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.51400   | 0.52300                         | 200           |
| 07/06/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.34040  | 11.33360                        | 1,043         |
| 07/06/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.35200   | 0.35400                         | 0             |
| 07/06/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.33700   | 0.33800                         | 0             |
| 07/06/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.36800   | 0.37000                         | 0             |
| 07/06/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.21600   | 0.21800                         | 0             |
| 07/06/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.07600   | 1.08400                         | 250           |
| 07/06/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.62800   | 0.63600                         | 0             |
| 07/06/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.69700   | 0.70400                         | 0             |
| 07/06/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.66200   | 0.67000                         | 0             |
| 07/06/2011 | £ / R On 18 June 2012      |        |              | Foreign Exchange Future | 11.63600  | 11.62820                        | 0             |
| 07/06/2011 | £ / R On 18 June 2012      | 11.85  | C            | Foreign Exchange Future | 0.60600   | 0.61300                         | 0             |
| 07/06/2011 | £ / R On 18 June 2012      | 11.80  | C            | Foreign Exchange Future | 0.62400   | 0.63100                         | 0             |
| 07/06/2011 | £ / R On 18 June 2012      | 11.90  | C            | Foreign Exchange Future | 0.58900   | 0.59600                         | 0             |
| 07/06/2011 | £ / R On 18 June 2012      | 11.90  | P            | Foreign Exchange Future | 0.85300   | 0.86800                         | 0             |
| 07/06/2011 | £ / R On 18 June 2012      | 11.80  | P            | Foreign Exchange Future | 0.78800   | 0.80300                         | 0             |
| 07/06/2011 | £ / R On 18 June 2012      | 11.85  | P            | Foreign Exchange Future | 0.82000   | 0.83500                         | 0             |
| 07/06/2011 | ¥ / R On 13 June 2011      |        |              | Foreign Exchange Future | 0.08380   | 0.08430                         | 641           |
| 07/06/2011 | ¥ / R On 13 June 2011      | 0.09   | C            | Foreign Exchange Future | 0.00042   | 0.00064                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/06/2011 | ¥ / R On 13 June 2011      | 0.08   | C            | Foreign Exchange Future | 0.00880   | 0.00930                         | 0             |
| 07/06/2011 | ¥ / R On 13 June 2011      | 0.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/06/2011 | ¥ / R On 13 June 2011      | 0.10   | P            | Foreign Exchange Future | 0.01120   | 0.01070                         | 0             |
| 07/06/2011 | ¥ / R On 13 June 2011      | 0.08   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/06/2011 | ¥ / R On 13 June 2011      | 0.09   | P            | Foreign Exchange Future | 0.00162   | 0.00134                         | 0             |
| 07/06/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08500   | 0.08550                         | 12,290        |
| 07/06/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00600   | 0.00640                         | 0             |
| 07/06/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00170   | 0.00188                         | 0             |
| 07/06/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01502   | 0.01552                         | 0             |
| 07/06/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/06/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41500  | 11.41450                        | 0             |
| 07/06/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00002   | 0.00002                         | 0             |
| 07/06/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00670   | 0.00638                         | 0             |
| 07/06/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00100   | 0.00090                         | 0             |
| 07/06/2011 | € / R On 13 June 2011      |        |              | Foreign Exchange Future | 9.86940   | 9.86400                         | 15,616        |
| 07/06/2011 | € / R On 13 June 2011      | 9.80   | C            | Foreign Exchange Future | 0.10700   | 0.10900                         | 0             |
| 07/06/2011 | € / R On 13 June 2011      | 9.75   | C            | Foreign Exchange Future | 0.14500   | 0.14600                         | 0             |
| 07/06/2011 | € / R On 13 June 2011      | 9.85   | C            | Foreign Exchange Future | 0.07400   | 0.07700                         | 0             |
| 07/06/2011 | € / R On 13 June 2011      | 9.85   | P            | Foreign Exchange Future | 0.05500   | 0.06300                         | 0             |
| 07/06/2011 | € / R On 13 June 2011      | 9.75   | P            | Foreign Exchange Future | 0.02600   | 0.03200                         | 0             |
| 07/06/2011 | € / R On 13 June 2011      | 9.80   | P            | Foreign Exchange Future | 0.03800   | 0.04500                         | 0             |
| 07/06/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.98250   | 9.97810                         | 54,097        |
| 07/06/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.47500   | 0.47100                         | 0             |
| 07/06/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.44200   | 0.43800                         | 0             |
| 07/06/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.51000   | 0.50600                         | 0             |
| 07/06/2011 | € / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.37900   | 0.37500                         | 3,590         |
| 07/06/2011 | € / R On 19 September 2011 | 10.40  | C            | Foreign Exchange Future | 0.14600   | 0.14700                         | 3,590         |
| 07/06/2011 | € / R On 19 September 2011 | 10.40  | P            | Foreign Exchange Future | 0.56400   | 0.56900                         | 0             |
| 07/06/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.12800   | 0.12800                         | 0             |
| 07/06/2011 | € / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 0.19700   | 0.19700                         | 0             |
| 07/06/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.16000   | 0.16000                         | 0             |
| 07/06/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.14300   | 0.14300                         | 0             |
| 07/06/2011 | € / R On 19 December 2011  |        |              | Foreign Exchange Future | 10.08790  | 10.08460                        | 1,950         |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/06/2011 | € / R On 19 December 2011     | 9.80   | C            | Foreign Exchange Future | 0.55300   | 0.55100                         | 0             |
| 07/06/2011 | € / R On 19 December 2011     | 9.75   | C            | Foreign Exchange Future | 0.58300   | 0.58200                         | 0             |
| 07/06/2011 | € / R On 19 December 2011     | 9.85   | C            | Foreign Exchange Future | 0.52300   | 0.52200                         | 0             |
| 07/06/2011 | € / R On 19 December 2011     | 9.85   | P            | Foreign Exchange Future | 0.28500   | 0.28700                         | 0             |
| 07/06/2011 | € / R On 19 December 2011     | 9.75   | P            | Foreign Exchange Future | 0.24500   | 0.24700                         | 0             |
| 07/06/2011 | € / R On 19 December 2011     | 9.80   | P            | Foreign Exchange Future | 0.26500   | 0.26600                         | 0             |
| 07/06/2011 | AU\$ / R On 13 June 2011      |        |              | Foreign Exchange Future | 7.20330   | 7.24190                         | 14,575        |
| 07/06/2011 | AU\$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.55300   | 0.59200                         | 0             |
| 07/06/2011 | AU\$ / R On 13 June 2011      | 6.70   | C            | Foreign Exchange Future | 0.50300   | 0.54200                         | 0             |
| 07/06/2011 | AU\$ / R On 13 June 2011      | 6.60   | C            | Foreign Exchange Future | 0.60300   | 0.64200                         | 0             |
| 07/06/2011 | AU\$ / R On 13 June 2011      | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/06/2011 | AU\$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/06/2011 | AU\$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/06/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.21550   | 7.25280                         | 11,555        |
| 07/06/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.59200   | 0.62700                         | 0             |
| 07/06/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.54700   | 0.58200                         | 0             |
| 07/06/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.63800   | 0.67300                         | 0             |
| 07/06/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.02300   | 0.02000                         | 0             |
| 07/06/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.03200   | 0.02900                         | 0             |
| 07/06/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.02700   | 0.02400                         | 0             |
| 07/06/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.22890   | 7.26540                         | 290           |
| 07/06/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.63400   | 0.66600                         | 0             |
| 07/06/2011 | AU\$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.14400   | 0.15800                         | 0             |
| 07/06/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.59400   | 0.62500                         | 0             |
| 07/06/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.67600   | 0.70800                         | 0             |
| 07/06/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.04700   | 0.04300                         | 0             |
| 07/06/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.06500   | 0.06000                         | 0             |
| 07/06/2011 | AU\$ / R On 19 December 2011  | 7.50   | P            | Foreign Exchange Future | 0.41500   | 0.39300                         | 0             |
| 07/06/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.05500   | 0.05100                         | 0             |
| 07/06/2011 | AU\$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 8.17990   | 8.19410                         | 0             |
| 07/06/2011 | AU\$ / R On 14 December 2015  | 7.30   | C            | Foreign Exchange Future | 1.35000   | 1.35800                         | 0             |
| 07/06/2011 | AU\$ / R On 14 December 2015  | 7.35   | C            | Foreign Exchange Future | 1.32300   | 1.33000                         | 0             |
| 07/06/2011 | AU\$ / R On 14 December 2015  | 7.25   | C            | Foreign Exchange Future | 1.37800   | 1.38600                         | 0             |

| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/06/2011 | AU\$ / R On 14 December 2015       | 7.25   | P            | Foreign Exchange Future | 0.44800   | 0.44200                         | 0             |
| 07/06/2011 | AU\$ / R On 14 December 2015       | 7.35   | P            | Foreign Exchange Future | 0.49300   | 0.48600                         | 0             |
| 07/06/2011 | AU\$ / R On 14 December 2015       | 7.30   | P            | Foreign Exchange Future | 0.47000   | 0.46400                         | 0             |
| 07/06/2011 | CAD/ R On 13 June 2011             |        |              | Foreign Exchange Future | 6.89710   | 6.89280                         | 0             |
| 07/06/2011 | CAD/ R On 13 June 2011             | 6.90   | C            | Foreign Exchange Future | 0.04800   | 0.04800                         | 0             |
| 07/06/2011 | CAD/ R On 13 June 2011             | 6.95   | C            | Foreign Exchange Future | 0.02900   | 0.03000                         | 0             |
| 07/06/2011 | CAD/ R On 13 June 2011             | 6.85   | C            | Foreign Exchange Future | 0.07700   | 0.07700                         | 0             |
| 07/06/2011 | CAD/ R On 13 June 2011             | 6.85   | P            | Foreign Exchange Future | 0.03000   | 0.03400                         | 0             |
| 07/06/2011 | CAD/ R On 13 June 2011             | 6.95   | P            | Foreign Exchange Future | 0.08200   | 0.08700                         | 0             |
| 07/06/2011 | CAD/ R On 13 June 2011             | 6.90   | P            | Foreign Exchange Future | 0.05100   | 0.05500                         | 0             |
| 07/06/2011 | CAD/ R On 19 September 2011        |        |              | Foreign Exchange Future | 6.97950   | 6.97540                         | 0             |
| 07/06/2011 | CAD/ R On 19 September 2011        | 7.25   | C            | Foreign Exchange Future | 0.09000   | 0.08900                         | 0             |
| 07/06/2011 | CAD/ R On 19 September 2011        | 7.30   | C            | Foreign Exchange Future | 0.07900   | 0.07800                         | 0             |
| 07/06/2011 | CAD/ R On 19 September 2011        | 7.20   | C            | Foreign Exchange Future | 0.10300   | 0.10100                         | 0             |
| 07/06/2011 | CAD/ R On 19 September 2011        | 7.20   | P            | Foreign Exchange Future | 0.32400   | 0.32600                         | 0             |
| 07/06/2011 | CAD/ R On 19 September 2011        | 7.30   | P            | Foreign Exchange Future | 0.40000   | 0.40300                         | 0             |
| 07/06/2011 | CAD/ R On 19 September 2011        | 7.25   | P            | Foreign Exchange Future | 0.36100   | 0.36400                         | 0             |
| 07/06/2011 | CF CANDO CAAD On 19 September 2011 |        |              | Can-Do Future           | 26.51760  | 26.13000                        | 22,388        |
| 07/06/2011 | CF CANDO CAAE On 19 September 2011 |        |              | Can-Do Future           | 100.45550 | 101.38000                       | 21,898        |
| 07/06/2011 | CHF / R On 13 June 2011            |        |              | Foreign Exchange Future | 8.01870   | 8.07460                         | 900           |
| 07/06/2011 | CHF / R On 13 June 2011            | 7.10   | C            | Foreign Exchange Future | 0.91900   | 0.97500                         | 0             |
| 07/06/2011 | CHF / R On 13 June 2011            | 7.15   | C            | Foreign Exchange Future | 0.86900   | 0.92500                         | 0             |
| 07/06/2011 | CHF / R On 13 June 2011            | 7.05   | C            | Foreign Exchange Future | 0.96900   | 1.02500                         | 0             |
| 07/06/2011 | CHF / R On 13 June 2011            | 7.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/06/2011 | CHF / R On 13 June 2011            | 7.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/06/2011 | CHF / R On 13 June 2011            | 7.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/06/2011 | CHF / R On 19 September 2011       |        |              | Foreign Exchange Future | 8.13890   | 8.19650                         | 50            |
| 07/06/2011 | CHF / R On 19 September 2011       | 7.65   | C            | Foreign Exchange Future | 0.57100   | 0.61700                         | 0             |
| 07/06/2011 | CHF / R On 19 September 2011       | 7.70   | C            | Foreign Exchange Future | 0.53300   | 0.57900                         | 0             |
| 07/06/2011 | CHF / R On 19 September 2011       | 7.60   | C            | Foreign Exchange Future | 0.60900   | 0.65700                         | 0             |
| 07/06/2011 | CHF / R On 19 September 2011       | 7.60   | P            | Foreign Exchange Future | 0.07000   | 0.06100                         | 0             |

| Date       | Contract Details             | Strike   | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 07/06/2011 | CHF / R On 19 September 2011 | 7.70     | P            | Foreign Exchange Future | 0.09400      | 0.08300                         | 0             |
| 07/06/2011 | CHF / R On 19 September 2011 | 7.65     | P            | Foreign Exchange Future | 0.08200      | 0.07100                         | 0             |
| 07/06/2011 | RAIN On 13 June 2011         |          |              | Foreign Exchange Future | 13,830.27000 | 13,864.71000                    | 0             |
| 07/06/2011 | RAIN On 13 June 2011         | 13500.00 | C            | Foreign Exchange Future | 330.30000    | 364.70000                       | 0             |
| 07/06/2011 | RAIN On 13 June 2011         | 13500.01 | C            | Foreign Exchange Future | 330.30000    | 364.70000                       | 0             |
| 07/06/2011 | RAIN On 13 June 2011         | 13499.99 | C            | Foreign Exchange Future | 330.30000    | 364.70000                       | 0             |
| 07/06/2011 | RAIN On 13 June 2011         | 13499.99 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 07/06/2011 | RAIN On 13 June 2011         | 13500.01 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 07/06/2011 | RAIN On 13 June 2011         | 13500.00 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 07/06/2011 | YUAN/R On 13 June 2011       |          |              | Foreign Exchange Future | 1.03690      | 1.04280                         | 0             |
| 07/06/2011 | YUAN/R On 13 June 2011       | 1.05     | C            | Foreign Exchange Future | 0.00300      | 0.00580                         | 0             |
| 07/06/2011 | YUAN/R On 13 June 2011       | 1.00     | C            | Foreign Exchange Future | 0.03750      | 0.04320                         | 0             |
| 07/06/2011 | YUAN/R On 13 June 2011       | 1.10     | C            | Foreign Exchange Future | 0.00010      | 0.00030                         | 0             |
| 07/06/2011 | YUAN/R On 13 June 2011       | 1.10     | P            | Foreign Exchange Future | 0.06320      | 0.05750                         | 0             |
| 07/06/2011 | YUAN/R On 13 June 2011       | 1.00     | P            | Foreign Exchange Future | 0.00060      | 0.00040                         | 0             |
| 07/06/2011 | YUAN/R On 13 June 2011       | 1.05     | P            | Foreign Exchange Future | 0.01610      | 0.01300                         | 0             |
| 07/06/2011 | YUAN/R On 19 September 2011  |          |              | Foreign Exchange Future | 1.05480      | 1.06100                         | 0             |
| 07/06/2011 | YUAN/R On 19 September 2011  | 1.10     | C            | Foreign Exchange Future | 0.01800      | 0.01990                         | 0             |
| 07/06/2011 | YUAN/R On 19 September 2011  | 1.05     | C            | Foreign Exchange Future | 0.03470      | 0.03790                         | 0             |
| 07/06/2011 | YUAN/R On 19 September 2011  | 1.15     | C            | Foreign Exchange Future | 0.00940      | 0.01050                         | 0             |
| 07/06/2011 | YUAN/R On 19 September 2011  | 1.15     | P            | Foreign Exchange Future | 0.10460      | 0.09950                         | 0             |
| 07/06/2011 | YUAN/R On 19 September 2011  | 1.05     | P            | Foreign Exchange Future | 0.02990      | 0.02690                         | 0             |
| 07/06/2011 | YUAN/R On 19 September 2011  | 1.10     | P            | Foreign Exchange Future | 0.06320      | 0.05890                         | 0             |
| 08/06/2011 | \$ / R On 13 June 2011       |          |              | Foreign Exchange Future | 6.73580      | 6.72080                         | 324,472       |
| 08/06/2011 | \$ / R On 13 June 2011       | 7.45     | C            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 08/06/2011 | \$ / R On 13 June 2011       | 7.50     | C            | Foreign Exchange Future | 0.00000      | 0.00000                         | 800           |
| 08/06/2011 | \$ / R On 13 June 2011       | 7.40     | C            | Foreign Exchange Future | 0.00000      | 0.00000                         | 7,200         |
| 08/06/2011 | \$ / R On 13 June 2011       | 6.70     | C            | Foreign Exchange Future | 0.06500      | 0.06000                         | 450           |
| 08/06/2011 | \$ / R On 13 June 2011       | 7.20     | C            | Foreign Exchange Future | 0.00000      | 0.00000                         | 1,690         |
| 08/06/2011 | \$ / R On 13 June 2011       | 7.05     | C            | Foreign Exchange Future | 0.00100      | 0.00100                         | 6,000         |
| 08/06/2011 | \$ / R On 13 June 2011       | 8.00     | C            | Foreign Exchange Future | 0.00000      | 0.00000                         | 500           |
| 08/06/2011 | \$ / R On 13 June 2011       | 7.80     | C            | Foreign Exchange Future | 0.00000      | 0.00000                         | 1,000         |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/06/2011 | \$ / R On 13 June 2011 | 6.85   | C            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 08/06/2011 | \$ / R On 13 June 2011 | 6.80   | C            | Foreign Exchange Future | 0.02100   | 0.02200                         | 0             |
| 08/06/2011 | \$ / R On 13 June 2011 | 6.75   | C            | Foreign Exchange Future | 0.03700   | 0.03700                         | 0             |
| 08/06/2011 | \$ / R On 13 June 2011 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/06/2011 | \$ / R On 13 June 2011 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/06/2011 | \$ / R On 13 June 2011 | 7.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 1,000         |
| 08/06/2011 | \$ / R On 13 June 2011 | 7.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 250           |
| 08/06/2011 | \$ / R On 13 June 2011 | 7.10   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 100           |
| 08/06/2011 | \$ / R On 13 June 2011 | 7.00   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 24,880        |
| 08/06/2011 | \$ / R On 13 June 2011 | 7.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,700         |
| 08/06/2011 | \$ / R On 13 June 2011 | 6.95   | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 100           |
| 08/06/2011 | \$ / R On 13 June 2011 | 6.65   | C            | Foreign Exchange Future | 0.10100   | 0.09300                         | 0             |
| 08/06/2011 | \$ / R On 13 June 2011 | 6.90   | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 2,650         |
| 08/06/2011 | \$ / R On 13 June 2011 | 6.50   | C            | Foreign Exchange Future | 0.23700   | 0.22300                         | 3,000         |
| 08/06/2011 | \$ / R On 13 June 2011 | 6.50   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 100           |
| 08/06/2011 | \$ / R On 13 June 2011 | 6.80   | P            | Foreign Exchange Future | 0.08500   | 0.10100                         | 0             |
| 08/06/2011 | \$ / R On 13 June 2011 | 6.65   | P            | Foreign Exchange Future | 0.01500   | 0.02200                         | 7,450         |
| 08/06/2011 | \$ / R On 13 June 2011 | 6.95   | P            | Foreign Exchange Future | 0.21700   | 0.23300                         | 0             |
| 08/06/2011 | \$ / R On 13 June 2011 | 7.35   | P            | Foreign Exchange Future | 0.61400   | 0.62900                         | 0             |
| 08/06/2011 | \$ / R On 13 June 2011 | 7.00   | P            | Foreign Exchange Future | 0.26600   | 0.28100                         | 3,000         |
| 08/06/2011 | \$ / R On 13 June 2011 | 7.30   | P            | Foreign Exchange Future | 0.56400   | 0.57900                         | 0             |
| 08/06/2011 | \$ / R On 13 June 2011 | 7.10   | P            | Foreign Exchange Future | 0.36400   | 0.38000                         | 0             |
| 08/06/2011 | \$ / R On 13 June 2011 | 11.95  | P            | Foreign Exchange Future | 5.21400   | 5.22900                         | 0             |
| 08/06/2011 | \$ / R On 13 June 2011 | 11.55  | P            | Foreign Exchange Future | 4.81400   | 4.82900                         | 0             |
| 08/06/2011 | \$ / R On 13 June 2011 | 6.75   | P            | Foreign Exchange Future | 0.05100   | 0.06600                         | 0             |
| 08/06/2011 | \$ / R On 13 June 2011 | 6.85   | P            | Foreign Exchange Future | 0.12600   | 0.14200                         | 2,400         |
| 08/06/2011 | \$ / R On 13 June 2011 | 6.90   | P            | Foreign Exchange Future | 0.17000   | 0.18600                         | 0             |
| 08/06/2011 | \$ / R On 13 June 2011 | 7.25   | P            | Foreign Exchange Future | 0.51400   | 0.52900                         | 0             |
| 08/06/2011 | \$ / R On 13 June 2011 | 7.80   | P            | Foreign Exchange Future | 1.06400   | 1.07900                         | 0             |
| 08/06/2011 | \$ / R On 13 June 2011 | 8.00   | P            | Foreign Exchange Future | 1.26400   | 1.27900                         | 0             |
| 08/06/2011 | \$ / R On 13 June 2011 | 7.05   | P            | Foreign Exchange Future | 0.31500   | 0.33000                         | 0             |
| 08/06/2011 | \$ / R On 13 June 2011 | 6.70   | P            | Foreign Exchange Future | 0.02900   | 0.03900                         | 300           |
| 08/06/2011 | \$ / R On 13 June 2011 | 7.20   | P            | Foreign Exchange Future | 0.46400   | 0.47900                         | 0             |
| 08/06/2011 | \$ / R On 13 June 2011 | 7.40   | P            | Foreign Exchange Future | 0.66400   | 0.67900                         | 1,000         |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/06/2011 | \$ / R On 13 June 2011      | 7.50   | P            | Foreign Exchange Future | 0.76400   | 0.77900                         | 0             |
| 08/06/2011 | \$ / R On 13 June 2011      | 7.45   | P            | Foreign Exchange Future | 0.71400   | 0.72900                         | 0             |
| 08/06/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.83340   | 6.81770                         | 205,919       |
| 08/06/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.02700   | 0.02600                         | 0             |
| 08/06/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.09100   | 0.08800                         | 500           |
| 08/06/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/06/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.35300   | 0.34200                         | 6,060         |
| 08/06/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.13100   | 0.12800                         | 6,060         |
| 08/06/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.02500   | 0.02400                         | 0             |
| 08/06/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.02900   | 0.02800                         | 3,000         |
| 08/06/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.03900   | 0.03800                         | 2,800         |
| 08/06/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.07600   | 0.07400                         | 5,000         |
| 08/06/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.23500   | 0.22500                         | 0             |
| 08/06/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.19200   | 0.18600                         | 0             |
| 08/06/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.06900   | 0.06700                         | 10,000        |
| 08/06/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.05400   | 0.05200                         | 200           |
| 08/06/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.29000   | 0.28000                         | 0             |
| 08/06/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.15700   | 0.16200                         | 5,000         |
| 08/06/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.12000   | 0.12400                         | 0             |
| 08/06/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.82100   | 0.83400                         | 0             |
| 08/06/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.25900   | 0.26800                         | 10,000        |
| 08/06/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.68600   | 0.69900                         | 0             |
| 08/06/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.20200   | 0.20700                         | 10,000        |
| 08/06/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.64300   | 0.65600                         | 2,800         |
| 08/06/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.19600   | 1.21000                         | 0             |
| 08/06/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 1.00600   | 1.02000                         | 0             |
| 08/06/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.29200   | 1.30600                         | 0             |
| 08/06/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 2.96900   | 2.98400                         | 0             |
| 08/06/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.39800   | 0.41000                         | 0             |
| 08/06/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.55800   | 0.57000                         | 0             |
| 08/06/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.24400   | 1.25800                         | 0             |
| 08/06/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.92720   | 6.91120                         | 36,755        |
| 08/06/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.18100   | 0.17500                         | 0             |
| 08/06/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.17100   | 0.16400                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/06/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.19300   | 0.18600                         | 0             |
| 08/06/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.39900   | 0.38900                         | 5,925         |
| 08/06/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.08800   | 0.08300                         | 2,962         |
| 08/06/2011 | \$ / R On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.28100   | 0.00000                         | 2,962         |
| 08/06/2011 | \$ / R On 19 December 2011  | 7.00   | P            | Foreign Exchange Future | 0.35400   | 0.00000                         | 0             |
| 08/06/2011 | \$ / R On 19 December 2011  | 8.00   | P            | Foreign Exchange Future | 1.16100   | 1.17200                         | 0             |
| 08/06/2011 | \$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.56600   | 0.57500                         | 0             |
| 08/06/2011 | \$ / R On 19 December 2011  | 6.75   | P            | Foreign Exchange Future | 0.22200   | 0.22800                         | 0             |
| 08/06/2011 | \$ / R On 19 December 2011  | 7.40   | P            | Foreign Exchange Future | 0.64400   | 0.65300                         | 0             |
| 08/06/2011 | \$ / R On 19 December 2011  | 7.35   | P            | Foreign Exchange Future | 0.60400   | 0.61400                         | 0             |
| 08/06/2011 | \$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.02660   | 7.01010                         | 1,958         |
| 08/06/2011 | \$ / R On 19 March 2012     | 7.04   | C            | Foreign Exchange Future | 0.37500   | 0.36700                         | 0             |
| 08/06/2011 | \$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 0.38900   | 0.38100                         | 0             |
| 08/06/2011 | \$ / R On 19 March 2012     | 7.09   | C            | Foreign Exchange Future | 0.35600   | 0.34900                         | 0             |
| 08/06/2011 | \$ / R On 19 March 2012     | 6.99   | C            | Foreign Exchange Future | 0.39500   | 0.38800                         | 0             |
| 08/06/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.35400   | 0.36400                         | 0             |
| 08/06/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.41500   | 0.42500                         | 0             |
| 08/06/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.36200   | 0.37100                         | 1,000         |
| 08/06/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.38400   | 0.39300                         | 0             |
| 08/06/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 7.13100   | 7.11440                         | 1,500         |
| 08/06/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 0.41000   | 0.40100                         | 0             |
| 08/06/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 0.39300   | 0.38500                         | 0             |
| 08/06/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 0.42700   | 0.41900                         | 0             |
| 08/06/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.49600   | 0.50500                         | 0             |
| 08/06/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.56200   | 0.57100                         | 0             |
| 08/06/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.52900   | 0.53700                         | 0             |
| 08/06/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.24080   | 7.22440                         | 0             |
| 08/06/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.54000   | 0.53000                         | 0             |
| 08/06/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.51900   | 0.51100                         | 0             |
| 08/06/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 0.56200   | 0.55200                         | 13,000        |
| 08/06/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 0.50100   | 0.49200                         | 11,000        |
| 08/06/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.47100   | 0.47800                         | 0             |
| 08/06/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.56000   | 0.56800                         | 0             |
| 08/06/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.52800   | 0.53700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/06/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.49900   | 0.50600                         | 0             |
| 08/06/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 7.34710   | 7.33080                         | 0             |
| 08/06/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 0.46900   | 0.46100                         | 0             |
| 08/06/2011 | \$ / R On 14 December 2012  | 7.75   | C            | Foreign Exchange Future | 0.45500   | 0.44700                         | 0             |
| 08/06/2011 | \$ / R On 14 December 2012  | 7.65   | C            | Foreign Exchange Future | 0.48400   | 0.47600                         | 0             |
| 08/06/2011 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.39200   | 0.38500                         | 300           |
| 08/06/2011 | \$ / R On 14 December 2012  | 7.65   | P            | Foreign Exchange Future | 0.78700   | 0.79500                         | 0             |
| 08/06/2011 | \$ / R On 14 December 2012  | 8.00   | P            | Foreign Exchange Future | 1.04500   | 1.05400                         | 0             |
| 08/06/2011 | \$ / R On 14 December 2012  | 7.75   | P            | Foreign Exchange Future | 0.85800   | 0.86600                         | 0             |
| 08/06/2011 | \$ / R On 14 December 2012  | 7.70   | P            | Foreign Exchange Future | 0.82200   | 0.83000                         | 0             |
| 08/06/2011 | \$ / R On 12 December 2014  |        |              | Foreign Exchange Future | 8.29820   | 8.28210                         | 0             |
| 08/06/2011 | \$ / R On 12 December 2014  | 8.50   | C            | Foreign Exchange Future | 1.03600   | 1.02900                         | 0             |
| 08/06/2011 | \$ / R On 12 December 2014  | 8.00   | C            | Foreign Exchange Future | 1.21200   | 1.20600                         | 200           |
| 08/06/2011 | \$ / R On 12 December 2014  | 8.45   | C            | Foreign Exchange Future | 1.05200   | 1.04500                         | 0             |
| 08/06/2011 | \$ / R On 12 December 2014  | 8.55   | C            | Foreign Exchange Future | 1.02100   | 1.01400                         | 0             |
| 08/06/2011 | \$ / R On 12 December 2014  | 8.55   | P            | Foreign Exchange Future | 1.27300   | 1.28200                         | 0             |
| 08/06/2011 | \$ / R On 12 December 2014  | 8.45   | P            | Foreign Exchange Future | 1.20400   | 1.21300                         | 0             |
| 08/06/2011 | \$ / R On 12 December 2014  | 8.00   | P            | Foreign Exchange Future | 0.91400   | 0.92400                         | 0             |
| 08/06/2011 | \$ / R On 12 December 2014  | 8.50   | P            | Foreign Exchange Future | 1.23800   | 1.24700                         | 0             |
| 08/06/2011 | \$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 9.05850   | 9.04240                         | 0             |
| 08/06/2011 | \$ / R On 14 December 2015  | 9.20   | C            | Foreign Exchange Future | 1.40000   | 1.39300                         | 0             |
| 08/06/2011 | \$ / R On 14 December 2015  | 9.25   | C            | Foreign Exchange Future | 1.38400   | 1.37700                         | 0             |
| 08/06/2011 | \$ / R On 14 December 2015  | 9.15   | C            | Foreign Exchange Future | 1.41600   | 1.40900                         | 0             |
| 08/06/2011 | \$ / R On 14 December 2015  | 9.15   | P            | Foreign Exchange Future | 1.50800   | 1.51700                         | 0             |
| 08/06/2011 | \$ / R On 14 December 2015  | 9.25   | P            | Foreign Exchange Future | 1.57600   | 1.58500                         | 0             |
| 08/06/2011 | \$ / R On 14 December 2015  | 9.20   | P            | Foreign Exchange Future | 1.54200   | 1.55100                         | 0             |
| 08/06/2011 | \$ / R MAXI On 13 June 2011 |        |              | Foreign Exchange Future | 6.73580   | 6.72080                         | 98            |
| 08/06/2011 | \$ / R MAXI On 13 June 2011 | 7.05   | C            | Foreign Exchange Future | 0.00082   | 0.00111                         | 0             |
| 08/06/2011 | \$ / R MAXI On 13 June 2011 | 7.10   | C            | Foreign Exchange Future | 0.00042   | 0.00059                         | 0             |
| 08/06/2011 | \$ / R MAXI On 13 June 2011 | 7.00   | C            | Foreign Exchange Future | 0.00161   | 0.00209                         | 0             |
| 08/06/2011 | \$ / R MAXI On 13 June 2011 | 7.35   | C            | Foreign Exchange Future | 0.00002   | 0.00003                         | 0             |
| 08/06/2011 | \$ / R MAXI On 13 June 2011 | 7.10   | P            | Foreign Exchange Future | 0.36462   | 0.37979                         | 0             |
| 08/06/2011 | \$ / R MAXI On 13 June 2011 | 7.05   | P            | Foreign Exchange Future | 0.31502   | 0.33031                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/06/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.61422   | 0.62923                         | 60            |
| 08/06/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.26581   | 0.28129                         | 0             |
| 08/06/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.83340   | 6.81770                         | 347           |
| 08/06/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.13119   | 0.12755                         | 0             |
| 08/06/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.11947   | 0.11616                         | 0             |
| 08/06/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.14414   | 0.14015                         | 0             |
| 08/06/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.36074   | 0.37245                         | 0             |
| 08/06/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.43607   | 0.44846                         | 0             |
| 08/06/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.39779   | 0.40985                         | 0             |
| 08/06/2011 | £ / R On 13 June 2011            |        |              | Foreign Exchange Future | 11.02790  | 11.05690                        | 27,966        |
| 08/06/2011 | £ / R On 13 June 2011            | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/06/2011 | £ / R On 13 June 2011            | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/06/2011 | £ / R On 13 June 2011            | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/06/2011 | £ / R On 13 June 2011            | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/06/2011 | £ / R On 13 June 2011            | 10.75  | C            | Foreign Exchange Future | 0.28500   | 0.31500                         | 0             |
| 08/06/2011 | £ / R On 13 June 2011            | 11.45  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 10            |
| 08/06/2011 | £ / R On 13 June 2011            | 11.55  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/06/2011 | £ / R On 13 June 2011            | 11.55  | P            | Foreign Exchange Future | 0.52300   | 0.49500                         | 100           |
| 08/06/2011 | £ / R On 13 June 2011            | 10.75  | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 10            |
| 08/06/2011 | £ / R On 13 June 2011            | 11.45  | P            | Foreign Exchange Future | 0.42400   | 0.39700                         | 0             |
| 08/06/2011 | £ / R On 13 June 2011            | 11.95  | P            | Foreign Exchange Future | 0.92200   | 0.89300                         | 0             |
| 08/06/2011 | £ / R On 13 June 2011            | 11.80  | P            | Foreign Exchange Future | 0.77200   | 0.74300                         | 0             |
| 08/06/2011 | £ / R On 13 June 2011            | 11.90  | P            | Foreign Exchange Future | 0.87200   | 0.84300                         | 0             |
| 08/06/2011 | £ / R On 13 June 2011            | 11.85  | P            | Foreign Exchange Future | 0.82200   | 0.79300                         | 0             |
| 08/06/2011 | £ / R On 19 September 2011       |        |              | Foreign Exchange Future | 11.17310  | 11.20210                        | 31,467        |
| 08/06/2011 | £ / R On 19 September 2011       | 11.50  | C            | Foreign Exchange Future | 0.21000   | 0.21600                         | 0             |
| 08/06/2011 | £ / R On 19 September 2011       | 11.55  | C            | Foreign Exchange Future | 0.19600   | 0.20200                         | 0             |
| 08/06/2011 | £ / R On 19 September 2011       | 11.45  | C            | Foreign Exchange Future | 0.22400   | 0.23100                         | 0             |
| 08/06/2011 | £ / R On 19 September 2011       | 11.65  | C            | Foreign Exchange Future | 0.17000   | 0.17500                         | 3,455         |
| 08/06/2011 | £ / R On 19 September 2011       | 11.00  | C            | Foreign Exchange Future | 0.41700   | 0.43300                         | 3,455         |
| 08/06/2011 | £ / R On 19 September 2011       | 12.10  | C            | Foreign Exchange Future | 0.09200   | 0.09300                         | 0             |
| 08/06/2011 | £ / R On 19 September 2011       | 12.10  | P            | Foreign Exchange Future | 1.01900   | 0.99100                         | 200           |
| 08/06/2011 | £ / R On 19 September 2011       | 11.00  | P            | Foreign Exchange Future | 0.24400   | 0.23100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/06/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.64700   | 0.62300                         | 100           |
| 08/06/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.50100   | 0.47900                         | 0             |
| 08/06/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.57300   | 0.55000                         | 0             |
| 08/06/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.53700   | 0.51400                         | 200           |
| 08/06/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.31120  | 11.34040                        | 1,297         |
| 08/06/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.34600   | 0.35200                         | 0             |
| 08/06/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.33100   | 0.33700                         | 0             |
| 08/06/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.36200   | 0.36800                         | 0             |
| 08/06/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.21400   | 0.21600                         | 0             |
| 08/06/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.10300   | 1.07600                         | 250           |
| 08/06/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.65100   | 0.62800                         | 0             |
| 08/06/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.72000   | 0.69700                         | 0             |
| 08/06/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.68500   | 0.66200                         | 0             |
| 08/06/2011 | £ / R On 18 June 2012      |        |              | Foreign Exchange Future | 11.60610  | 11.63600                        | 0             |
| 08/06/2011 | £ / R On 18 June 2012      | 11.85  | C            | Foreign Exchange Future | 0.60500   | 0.60600                         | 0             |
| 08/06/2011 | £ / R On 18 June 2012      | 11.90  | C            | Foreign Exchange Future | 0.58800   | 0.58900                         | 0             |
| 08/06/2011 | £ / R On 18 June 2012      | 11.80  | C            | Foreign Exchange Future | 0.62300   | 0.62400                         | 0             |
| 08/06/2011 | £ / R On 18 June 2012      | 11.80  | P            | Foreign Exchange Future | 0.81700   | 0.78800                         | 0             |
| 08/06/2011 | £ / R On 18 June 2012      | 11.90  | P            | Foreign Exchange Future | 0.88200   | 0.85300                         | 0             |
| 08/06/2011 | £ / R On 18 June 2012      | 11.85  | P            | Foreign Exchange Future | 0.84900   | 0.82000                         | 0             |
| 08/06/2011 | ¥ / R On 13 June 2011      |        |              | Foreign Exchange Future | 0.08430   | 0.08380                         | 641           |
| 08/06/2011 | ¥ / R On 13 June 2011      | 0.09   | C            | Foreign Exchange Future | 0.00054   | 0.00042                         | 0             |
| 08/06/2011 | ¥ / R On 13 June 2011      | 0.08   | C            | Foreign Exchange Future | 0.00930   | 0.00880                         | 0             |
| 08/06/2011 | ¥ / R On 13 June 2011      | 0.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/06/2011 | ¥ / R On 13 June 2011      | 0.10   | P            | Foreign Exchange Future | 0.01070   | 0.01120                         | 0             |
| 08/06/2011 | ¥ / R On 13 June 2011      | 0.08   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/06/2011 | ¥ / R On 13 June 2011      | 0.09   | P            | Foreign Exchange Future | 0.00124   | 0.00162                         | 0             |
| 08/06/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08560   | 0.08500                         | 12,290        |
| 08/06/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00647   | 0.00600                         | 0             |
| 08/06/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00188   | 0.00170                         | 0             |
| 08/06/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/06/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01562   | 0.01502                         | 0             |
| 08/06/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00002   | 0.00002                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/06/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41440  | 11.41500                        | 0             |
| 08/06/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00628   | 0.00670                         | 0             |
| 08/06/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00087   | 0.00100                         | 0             |
| 08/06/2011 | € / R On 13 June 2011      |        |              | Foreign Exchange Future | 9.84080   | 9.86940                         | 14,496        |
| 08/06/2011 | € / R On 13 June 2011      | 9.80   | C            | Foreign Exchange Future | 0.08300   | 0.10700                         | 0             |
| 08/06/2011 | € / R On 13 June 2011      | 9.85   | C            | Foreign Exchange Future | 0.05300   | 0.07400                         | 0             |
| 08/06/2011 | € / R On 13 June 2011      | 9.75   | C            | Foreign Exchange Future | 0.11900   | 0.14500                         | 0             |
| 08/06/2011 | € / R On 13 June 2011      | 9.75   | P            | Foreign Exchange Future | 0.02800   | 0.02600                         | 0             |
| 08/06/2011 | € / R On 13 June 2011      | 9.85   | P            | Foreign Exchange Future | 0.06200   | 0.05500                         | 0             |
| 08/06/2011 | € / R On 13 June 2011      | 9.80   | P            | Foreign Exchange Future | 0.04200   | 0.03800                         | 0             |
| 08/06/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.95490   | 9.98250                         | 55,217        |
| 08/06/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.45400   | 0.47500                         | 0             |
| 08/06/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.42100   | 0.44200                         | 0             |
| 08/06/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.48800   | 0.51000                         | 0             |
| 08/06/2011 | € / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.35900   | 0.37900                         | 3,590         |
| 08/06/2011 | € / R On 19 September 2011 | 10.40  | C            | Foreign Exchange Future | 0.13900   | 0.14600                         | 3,590         |
| 08/06/2011 | € / R On 19 September 2011 | 10.40  | P            | Foreign Exchange Future | 0.58400   | 0.56400                         | 0             |
| 08/06/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.13300   | 0.12800                         | 0             |
| 08/06/2011 | € / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 0.20400   | 0.19700                         | 0             |
| 08/06/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.16600   | 0.16000                         | 0             |
| 08/06/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.14900   | 0.14300                         | 0             |
| 08/06/2011 | € / R On 19 December 2011  |        |              | Foreign Exchange Future | 10.06080  | 10.08790                        | 1,950         |
| 08/06/2011 | € / R On 19 December 2011  | 9.80   | C            | Foreign Exchange Future | 0.53500   | 0.55300                         | 0             |
| 08/06/2011 | € / R On 19 December 2011  | 9.75   | C            | Foreign Exchange Future | 0.56500   | 0.58300                         | 0             |
| 08/06/2011 | € / R On 19 December 2011  | 9.85   | C            | Foreign Exchange Future | 0.50600   | 0.52300                         | 0             |
| 08/06/2011 | € / R On 19 December 2011  | 9.85   | P            | Foreign Exchange Future | 0.29500   | 0.28500                         | 0             |
| 08/06/2011 | € / R On 19 December 2011  | 9.75   | P            | Foreign Exchange Future | 0.25400   | 0.24500                         | 0             |
| 08/06/2011 | € / R On 19 December 2011  | 9.80   | P            | Foreign Exchange Future | 0.27400   | 0.26500                         | 0             |
| 08/06/2011 | AU\$ / R On 13 June 2011   |        |              | Foreign Exchange Future | 7.15380   | 7.20330                         | 13,460        |
| 08/06/2011 | AU\$ / R On 13 June 2011   | 6.65   | C            | Foreign Exchange Future | 0.50400   | 0.55300                         | 0             |
| 08/06/2011 | AU\$ / R On 13 June 2011   | 6.70   | C            | Foreign Exchange Future | 0.45400   | 0.50300                         | 0             |
| 08/06/2011 | AU\$ / R On 13 June 2011   | 6.60   | C            | Foreign Exchange Future | 0.55400   | 0.60300                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/06/2011 | AU\$ / R On 13 June 2011      | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/06/2011 | AU\$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/06/2011 | AU\$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/06/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.16700   | 7.21550                         | 12,280        |
| 08/06/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.54800   | 0.59200                         | 0             |
| 08/06/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.50400   | 0.54700                         | 0             |
| 08/06/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.59300   | 0.63800                         | 0             |
| 08/06/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.02600   | 0.02300                         | 0             |
| 08/06/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.03700   | 0.03200                         | 0             |
| 08/06/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.03100   | 0.02700                         | 0             |
| 08/06/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.18050   | 7.22890                         | 690           |
| 08/06/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.59400   | 0.63400                         | 0             |
| 08/06/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.54000   | 0.59400                         | 0             |
| 08/06/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.63400   | 0.67600                         | 0             |
| 08/06/2011 | AU\$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.12700   | 0.14400                         | 0             |
| 08/06/2011 | AU\$ / R On 19 December 2011  | 7.50   | P            | Foreign Exchange Future | 0.44700   | 0.41500                         | 0             |
| 08/06/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.05400   | 0.04700                         | 0             |
| 08/06/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.06000   | 0.06500                         | 0             |
| 08/06/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.06400   | 0.05500                         | 0             |
| 08/06/2011 | AU\$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 8.10180   | 8.17990                         | 0             |
| 08/06/2011 | AU\$ / R On 14 December 2015  | 7.30   | C            | Foreign Exchange Future | 1.30200   | 1.35000                         | 0             |
| 08/06/2011 | AU\$ / R On 14 December 2015  | 7.35   | C            | Foreign Exchange Future | 1.27500   | 1.32300                         | 0             |
| 08/06/2011 | AU\$ / R On 14 December 2015  | 7.25   | C            | Foreign Exchange Future | 1.32900   | 1.37800                         | 0             |
| 08/06/2011 | AU\$ / R On 14 December 2015  | 7.25   | P            | Foreign Exchange Future | 0.47700   | 0.44800                         | 0             |
| 08/06/2011 | AU\$ / R On 14 December 2015  | 7.35   | P            | Foreign Exchange Future | 0.52300   | 0.49300                         | 0             |
| 08/06/2011 | AU\$ / R On 14 December 2015  | 7.30   | P            | Foreign Exchange Future | 0.50000   | 0.47000                         | 0             |
| 08/06/2011 | CAD/ R On 13 June 2011        |        |              | Foreign Exchange Future | 6.87770   | 6.89710                         | 0             |
| 08/06/2011 | CAD/ R On 13 June 2011        | 6.90   | C            | Foreign Exchange Future | 0.03000   | 0.04800                         | 0             |
| 08/06/2011 | CAD/ R On 13 June 2011        | 6.95   | C            | Foreign Exchange Future | 0.01600   | 0.02900                         | 0             |
| 08/06/2011 | CAD/ R On 13 June 2011        | 6.85   | C            | Foreign Exchange Future | 0.05400   | 0.07700                         | 0             |
| 08/06/2011 | CAD/ R On 13 June 2011        | 6.85   | P            | Foreign Exchange Future | 0.02600   | 0.03000                         | 0             |
| 08/06/2011 | CAD/ R On 13 June 2011        | 6.95   | P            | Foreign Exchange Future | 0.08800   | 0.08200                         | 0             |
| 08/06/2011 | CAD/ R On 13 June 2011        | 6.90   | P            | Foreign Exchange Future | 0.05200   | 0.05100                         | 0             |



| Date       | Contract Details                   | Strike   | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 08/06/2011 | CAD/ R On 19 September 2011        |          |              | Foreign Exchange Future | 6.96030      | 6.97950                         | 0             |
| 08/06/2011 | CAD/ R On 19 September 2011        | 7.25     | C            | Foreign Exchange Future | 0.08200      | 0.09000                         | 0             |
| 08/06/2011 | CAD/ R On 19 September 2011        | 7.20     | C            | Foreign Exchange Future | 0.09400      | 0.10300                         | 0             |
| 08/06/2011 | CAD/ R On 19 September 2011        | 7.30     | C            | Foreign Exchange Future | 0.07200      | 0.07900                         | 0             |
| 08/06/2011 | CAD/ R On 19 September 2011        | 7.30     | P            | Foreign Exchange Future | 0.41200      | 0.40000                         | 0             |
| 08/06/2011 | CAD/ R On 19 September 2011        | 7.20     | P            | Foreign Exchange Future | 0.33400      | 0.32400                         | 0             |
| 08/06/2011 | CAD/ R On 19 September 2011        | 7.25     | P            | Foreign Exchange Future | 0.37200      | 0.36100                         | 0             |
| 08/06/2011 | CF CANDO CAAD On 19 September 2011 |          |              | Can-Do Future           | 0.02630      | 26.51760                        | 22,388        |
| 08/06/2011 | CF CANDO CAAE On 19 September 2011 |          |              | Can-Do Future           | 0.10140      | 100.45550                       | 21,898        |
| 08/06/2011 | CHF / R On 13 June 2011            |          |              | Foreign Exchange Future | 8.03990      | 8.01870                         | 900           |
| 08/06/2011 | CHF / R On 13 June 2011            | 7.10     | C            | Foreign Exchange Future | 0.94000      | 0.91900                         | 0             |
| 08/06/2011 | CHF / R On 13 June 2011            | 7.15     | C            | Foreign Exchange Future | 0.89000      | 0.86900                         | 0             |
| 08/06/2011 | CHF / R On 13 June 2011            | 7.05     | C            | Foreign Exchange Future | 0.99000      | 0.96900                         | 0             |
| 08/06/2011 | CHF / R On 13 June 2011            | 7.05     | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 08/06/2011 | CHF / R On 13 June 2011            | 7.15     | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 08/06/2011 | CHF / R On 13 June 2011            | 7.10     | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 08/06/2011 | CHF / R On 19 September 2011       |          |              | Foreign Exchange Future | 8.16050      | 8.13890                         | 50            |
| 08/06/2011 | CHF / R On 19 September 2011       | 7.65     | C            | Foreign Exchange Future | 0.58800      | 0.57100                         | 0             |
| 08/06/2011 | CHF / R On 19 September 2011       | 7.60     | C            | Foreign Exchange Future | 0.62700      | 0.60900                         | 0             |
| 08/06/2011 | CHF / R On 19 September 2011       | 7.70     | C            | Foreign Exchange Future | 0.55000      | 0.53300                         | 0             |
| 08/06/2011 | CHF / R On 19 September 2011       | 7.70     | P            | Foreign Exchange Future | 0.09000      | 0.09400                         | 0             |
| 08/06/2011 | CHF / R On 19 September 2011       | 7.60     | P            | Foreign Exchange Future | 0.06700      | 0.07000                         | 0             |
| 08/06/2011 | CHF / R On 19 September 2011       | 7.65     | P            | Foreign Exchange Future | 0.07800      | 0.08200                         | 0             |
| 08/06/2011 | RAIN On 13 June 2011               |          |              | Foreign Exchange Future | 13,834.31000 | 13,830.27000                    | 0             |
| 08/06/2011 | RAIN On 13 June 2011               | 13500.00 | C            | Foreign Exchange Future | 334.30000    | 330.30000                       | 0             |
| 08/06/2011 | RAIN On 13 June 2011               | 13500.01 | C            | Foreign Exchange Future | 334.30000    | 330.30000                       | 0             |
| 08/06/2011 | RAIN On 13 June 2011               | 13499.99 | C            | Foreign Exchange Future | 334.30000    | 330.30000                       | 0             |
| 08/06/2011 | RAIN On 13 June 2011               | 13499.99 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 08/06/2011 | RAIN On 13 June 2011               | 13500.01 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 08/06/2011 | RAIN On 13 June 2011               | 13500.00 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/06/2011 | YUAN/R On 13 June 2011      |        |              | Foreign Exchange Future | 1.04010   | 1.03690                         | 0             |
| 08/06/2011 | YUAN/R On 13 June 2011      | 1.05   | C            | Foreign Exchange Future | 0.00330   | 0.00300                         | 0             |
| 08/06/2011 | YUAN/R On 13 June 2011      | 1.00   | C            | Foreign Exchange Future | 0.04040   | 0.03750                         | 0             |
| 08/06/2011 | YUAN/R On 13 June 2011      | 1.10   | C            | Foreign Exchange Future | 0.00020   | 0.00010                         | 0             |
| 08/06/2011 | YUAN/R On 13 June 2011      | 1.10   | P            | Foreign Exchange Future | 0.06010   | 0.06320                         | 0             |
| 08/06/2011 | YUAN/R On 13 June 2011      | 1.00   | P            | Foreign Exchange Future | 0.00030   | 0.00060                         | 0             |
| 08/06/2011 | YUAN/R On 13 June 2011      | 1.05   | P            | Foreign Exchange Future | 0.01320   | 0.01610                         | 0             |
| 08/06/2011 | YUAN/R On 19 September 2011 |        |              | Foreign Exchange Future | 1.05740   | 1.05480                         | 0             |
| 08/06/2011 | YUAN/R On 19 September 2011 | 1.10   | C            | Foreign Exchange Future | 0.01880   | 0.01800                         | 0             |
| 08/06/2011 | YUAN/R On 19 September 2011 | 1.15   | C            | Foreign Exchange Future | 0.00990   | 0.00940                         | 0             |
| 08/06/2011 | YUAN/R On 19 September 2011 | 1.05   | C            | Foreign Exchange Future | 0.03610   | 0.03470                         | 0             |
| 08/06/2011 | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.02870   | 0.02990                         | 0             |
| 08/06/2011 | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.10250   | 0.10460                         | 0             |
| 08/06/2011 | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.06140   | 0.06320                         | 0             |
| 09/06/2011 | \$ / R On 13 June 2011      |        |              | Foreign Exchange Future | 6.74750   | 6.73580                         | 251,333       |
| 09/06/2011 | \$ / R On 13 June 2011      | 7.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/06/2011 | \$ / R On 13 June 2011      | 7.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 800           |
| 09/06/2011 | \$ / R On 13 June 2011      | 7.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 7,200         |
| 09/06/2011 | \$ / R On 13 June 2011      | 6.70   | C            | Foreign Exchange Future | 0.06800   | 0.06500                         | 450           |
| 09/06/2011 | \$ / R On 13 June 2011      | 7.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 1,690         |
| 09/06/2011 | \$ / R On 13 June 2011      | 6.80   | C            | Foreign Exchange Future | 0.02000   | 0.02100                         | 0             |
| 09/06/2011 | \$ / R On 13 June 2011      | 6.75   | C            | Foreign Exchange Future | 0.03700   | 0.03700                         | 0             |
| 09/06/2011 | \$ / R On 13 June 2011      | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/06/2011 | \$ / R On 13 June 2011      | 6.95   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 100           |
| 09/06/2011 | \$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.10800   | 0.10100                         | 0             |
| 09/06/2011 | \$ / R On 13 June 2011      | 6.85   | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 09/06/2011 | \$ / R On 13 June 2011      | 6.90   | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 2,650         |
| 09/06/2011 | \$ / R On 13 June 2011      | 6.50   | C            | Foreign Exchange Future | 0.24800   | 0.23700                         | 3,000         |
| 09/06/2011 | \$ / R On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 6,000         |
| 09/06/2011 | \$ / R On 13 June 2011      | 8.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 500           |
| 09/06/2011 | \$ / R On 13 June 2011      | 7.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 1,000         |
| 09/06/2011 | \$ / R On 13 June 2011      | 7.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 250           |
| 09/06/2011 | \$ / R On 13 June 2011      | 7.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 1,000         |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/06/2011 | \$ / R On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 100           |
| 09/06/2011 | \$ / R On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 24,880        |
| 09/06/2011 | \$ / R On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,700         |
| 09/06/2011 | \$ / R On 13 June 2011      | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/06/2011 | \$ / R On 13 June 2011      | 11.95  | P            | Foreign Exchange Future | 5.20300   | 5.21400                         | 0             |
| 09/06/2011 | \$ / R On 13 June 2011      | 6.95   | P            | Foreign Exchange Future | 0.20500   | 0.21700                         | 0             |
| 09/06/2011 | \$ / R On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.60300   | 0.61400                         | 0             |
| 09/06/2011 | \$ / R On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.25400   | 0.26600                         | 3,000         |
| 09/06/2011 | \$ / R On 13 June 2011      | 7.25   | P            | Foreign Exchange Future | 0.50300   | 0.51400                         | 0             |
| 09/06/2011 | \$ / R On 13 June 2011      | 7.30   | P            | Foreign Exchange Future | 0.55300   | 0.56400                         | 0             |
| 09/06/2011 | \$ / R On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.35300   | 0.36400                         | 0             |
| 09/06/2011 | \$ / R On 13 June 2011      | 7.80   | P            | Foreign Exchange Future | 1.05300   | 1.06400                         | 0             |
| 09/06/2011 | \$ / R On 13 June 2011      | 8.00   | P            | Foreign Exchange Future | 1.25300   | 1.26400                         | 0             |
| 09/06/2011 | \$ / R On 13 June 2011      | 6.50   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 100           |
| 09/06/2011 | \$ / R On 13 June 2011      | 6.80   | P            | Foreign Exchange Future | 0.07300   | 0.08500                         | 0             |
| 09/06/2011 | \$ / R On 13 June 2011      | 6.85   | P            | Foreign Exchange Future | 0.11300   | 0.12600                         | 2,400         |
| 09/06/2011 | \$ / R On 13 June 2011      | 6.90   | P            | Foreign Exchange Future | 0.15800   | 0.17000                         | 0             |
| 09/06/2011 | \$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.01100   | 0.01500                         | 7,450         |
| 09/06/2011 | \$ / R On 13 June 2011      | 11.55  | P            | Foreign Exchange Future | 4.80300   | 4.81400                         | 0             |
| 09/06/2011 | \$ / R On 13 June 2011      | 6.75   | P            | Foreign Exchange Future | 0.04000   | 0.05100                         | 0             |
| 09/06/2011 | \$ / R On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.30300   | 0.31500                         | 0             |
| 09/06/2011 | \$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.02100   | 0.02900                         | 300           |
| 09/06/2011 | \$ / R On 13 June 2011      | 7.20   | P            | Foreign Exchange Future | 0.45300   | 0.46400                         | 0             |
| 09/06/2011 | \$ / R On 13 June 2011      | 7.40   | P            | Foreign Exchange Future | 0.65300   | 0.66400                         | 1,000         |
| 09/06/2011 | \$ / R On 13 June 2011      | 7.50   | P            | Foreign Exchange Future | 0.75300   | 0.76400                         | 0             |
| 09/06/2011 | \$ / R On 13 June 2011      | 7.45   | P            | Foreign Exchange Future | 0.70300   | 0.71400                         | 0             |
| 09/06/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.84240   | 6.83340                         | 269,948       |
| 09/06/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.02600   | 0.02700                         | 0             |
| 09/06/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.02400   | 0.02500                         | 0             |
| 09/06/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.02800   | 0.02900                         | 3,000         |
| 09/06/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.03800   | 0.03900                         | 2,800         |
| 09/06/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.07500   | 0.07600                         | 5,000         |
| 09/06/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.23700   | 0.23500                         | 0             |
| 09/06/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.19200   | 0.19200                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/06/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.09000   | 0.09100                         | 500           |
| 09/06/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.13100   | 0.13100                         | 6,060         |
| 09/06/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/06/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.05300   | 0.05400                         | 200           |
| 09/06/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.29300   | 0.29000                         | 0             |
| 09/06/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.06800   | 0.06900                         | 10,000        |
| 09/06/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.35600   | 0.35300                         | 6,060         |
| 09/06/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.38900   | 0.39800                         | 0             |
| 09/06/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.81100   | 0.82100                         | 0             |
| 09/06/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.15100   | 0.15700                         | 5,000         |
| 09/06/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.11400   | 0.12000                         | 0             |
| 09/06/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.54800   | 0.55800                         | 0             |
| 09/06/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 2.96000   | 2.96900                         | 0             |
| 09/06/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.25000   | 0.25900                         | 10,000        |
| 09/06/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.67600   | 0.68600                         | 0             |
| 09/06/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.19500   | 0.20200                         | 10,000        |
| 09/06/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.63300   | 0.64300                         | 2,800         |
| 09/06/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.18600   | 1.19600                         | 0             |
| 09/06/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.99600   | 1.00600                         | 0             |
| 09/06/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.28200   | 1.29200                         | 0             |
| 09/06/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.23400   | 1.24400                         | 0             |
| 09/06/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.93630   | 6.92720                         | 40,465        |
| 09/06/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.18100   | 0.18100                         | 0             |
| 09/06/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.17000   | 0.17100                         | 0             |
| 09/06/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.08600   | 0.08800                         | 2,962         |
| 09/06/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.19200   | 0.19300                         | 0             |
| 09/06/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.40300   | 0.39900                         | 5,925         |
| 09/06/2011 | \$ / R On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.28200   | 0.28100                         | 2,962         |
| 09/06/2011 | \$ / R On 19 December 2011  | 8.00   | P            | Foreign Exchange Future | 1.15000   | 1.16100                         | 0             |
| 09/06/2011 | \$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.55600   | 0.56600                         | 0             |
| 09/06/2011 | \$ / R On 19 December 2011  | 6.75   | P            | Foreign Exchange Future | 0.21700   | 0.22200                         | 0             |
| 09/06/2011 | \$ / R On 19 December 2011  | 7.00   | P            | Foreign Exchange Future | 0.34600   | 0.35400                         | 0             |
| 09/06/2011 | \$ / R On 19 December 2011  | 7.40   | P            | Foreign Exchange Future | 0.63400   | 0.64400                         | 0             |
| 09/06/2011 | \$ / R On 19 December 2011  | 7.35   | P            | Foreign Exchange Future | 0.59500   | 0.60400                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/06/2011 | \$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.03550   | 7.02660                         | 2,458         |
| 09/06/2011 | \$ / R On 19 March 2012     | 7.04   | C            | Foreign Exchange Future | 0.37900   | 0.37500                         | 0             |
| 09/06/2011 | \$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 0.39600   | 0.38900                         | 0             |
| 09/06/2011 | \$ / R On 19 March 2012     | 7.09   | C            | Foreign Exchange Future | 0.35900   | 0.35600                         | 0             |
| 09/06/2011 | \$ / R On 19 March 2012     | 6.99   | C            | Foreign Exchange Future | 0.40300   | 0.39500                         | 0             |
| 09/06/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.35400   | 0.35400                         | 0             |
| 09/06/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.41000   | 0.41500                         | 0             |
| 09/06/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.36100   | 0.36200                         | 1,000         |
| 09/06/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.38000   | 0.38400                         | 0             |
| 09/06/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 7.13980   | 7.13100                         | 1,500         |
| 09/06/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 0.41000   | 0.41000                         | 0             |
| 09/06/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 0.39300   | 0.39300                         | 0             |
| 09/06/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 0.42700   | 0.42700                         | 0             |
| 09/06/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.48700   | 0.49600                         | 0             |
| 09/06/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.55300   | 0.56200                         | 0             |
| 09/06/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.52000   | 0.52900                         | 0             |
| 09/06/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.24960   | 7.24080                         | 0             |
| 09/06/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.54100   | 0.54000                         | 0             |
| 09/06/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.52000   | 0.51900                         | 0             |
| 09/06/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 0.56400   | 0.56200                         | 13,000        |
| 09/06/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 0.50100   | 0.50100                         | 11,000        |
| 09/06/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.46400   | 0.47100                         | 0             |
| 09/06/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.55100   | 0.56000                         | 0             |
| 09/06/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.52000   | 0.52800                         | 0             |
| 09/06/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.49100   | 0.49900                         | 0             |
| 09/06/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 7.35580   | 7.34710                         | 0             |
| 09/06/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 0.46900   | 0.46900                         | 0             |
| 09/06/2011 | \$ / R On 14 December 2012  | 7.75   | C            | Foreign Exchange Future | 0.45400   | 0.45500                         | 0             |
| 09/06/2011 | \$ / R On 14 December 2012  | 7.65   | C            | Foreign Exchange Future | 0.48300   | 0.48400                         | 0             |
| 09/06/2011 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.39100   | 0.39200                         | 300           |
| 09/06/2011 | \$ / R On 14 December 2012  | 7.65   | P            | Foreign Exchange Future | 0.77700   | 0.78700                         | 0             |
| 09/06/2011 | \$ / R On 14 December 2012  | 8.00   | P            | Foreign Exchange Future | 1.03500   | 1.04500                         | 0             |
| 09/06/2011 | \$ / R On 14 December 2012  | 7.75   | P            | Foreign Exchange Future | 0.84800   | 0.85800                         | 0             |
| 09/06/2011 | \$ / R On 14 December 2012  | 7.70   | P            | Foreign Exchange Future | 0.81300   | 0.82200                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/06/2011 | \$ / R On 12 December 2014       |        |              | Foreign Exchange Future | 8.31020   | 8.29820                         | 0             |
| 09/06/2011 | \$ / R On 12 December 2014       | 8.50   | C            | Foreign Exchange Future | 1.03200   | 1.03600                         | 0             |
| 09/06/2011 | \$ / R On 12 December 2014       | 8.00   | C            | Foreign Exchange Future | 1.21100   | 1.21200                         | 200           |
| 09/06/2011 | \$ / R On 12 December 2014       | 8.45   | C            | Foreign Exchange Future | 1.04900   | 1.05200                         | 0             |
| 09/06/2011 | \$ / R On 12 December 2014       | 8.55   | C            | Foreign Exchange Future | 1.01700   | 1.02100                         | 0             |
| 09/06/2011 | \$ / R On 12 December 2014       | 8.55   | P            | Foreign Exchange Future | 1.25700   | 1.27300                         | 0             |
| 09/06/2011 | \$ / R On 12 December 2014       | 8.45   | P            | Foreign Exchange Future | 1.18900   | 1.20400                         | 0             |
| 09/06/2011 | \$ / R On 12 December 2014       | 8.00   | P            | Foreign Exchange Future | 0.90100   | 0.91400                         | 0             |
| 09/06/2011 | \$ / R On 12 December 2014       | 8.50   | P            | Foreign Exchange Future | 1.22200   | 1.23800                         | 0             |
| 09/06/2011 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.07050   | 9.05850                         | 0             |
| 09/06/2011 | \$ / R On 14 December 2015       | 9.20   | C            | Foreign Exchange Future | 1.39400   | 1.40000                         | 0             |
| 09/06/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.37800   | 1.38400                         | 0             |
| 09/06/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.41000   | 1.41600                         | 0             |
| 09/06/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.49000   | 1.50800                         | 0             |
| 09/06/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.55800   | 1.57600                         | 0             |
| 09/06/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.52400   | 1.54200                         | 0             |
| 09/06/2011 | \$ / R MAXI On 13 June 2011      |        |              | Foreign Exchange Future | 6.74750   | 6.73580                         | 98            |
| 09/06/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.00041   | 0.00082                         | 0             |
| 09/06/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.00018   | 0.00042                         | 0             |
| 09/06/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.00092   | 0.00161                         | 0             |
| 09/06/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.00000   | 0.00002                         | 0             |
| 09/06/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.60250   | 0.61422                         | 60            |
| 09/06/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.25342   | 0.26581                         | 0             |
| 09/06/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.35268   | 0.36462                         | 0             |
| 09/06/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.30291   | 0.31502                         | 0             |
| 09/06/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.84240   | 6.83340                         | 347           |
| 09/06/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.13076   | 0.13119                         | 0             |
| 09/06/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.11890   | 0.11947                         | 0             |
| 09/06/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.14388   | 0.14414                         | 0             |
| 09/06/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.35148   | 0.36074                         | 0             |
| 09/06/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.42650   | 0.43607                         | 0             |
| 09/06/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.38836   | 0.39779                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/06/2011 | £ / R On 13 June 2011      |        |              | Foreign Exchange Future | 11.04530  | 11.02790                        | 21,202        |
| 09/06/2011 | £ / R On 13 June 2011      | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/06/2011 | £ / R On 13 June 2011      | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/06/2011 | £ / R On 13 June 2011      | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/06/2011 | £ / R On 13 June 2011      | 10.75  | C            | Foreign Exchange Future | 0.29900   | 0.28500                         | 0             |
| 09/06/2011 | £ / R On 13 June 2011      | 11.45  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 10            |
| 09/06/2011 | £ / R On 13 June 2011      | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/06/2011 | £ / R On 13 June 2011      | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/06/2011 | £ / R On 13 June 2011      | 11.95  | P            | Foreign Exchange Future | 0.90500   | 0.92200                         | 0             |
| 09/06/2011 | £ / R On 13 June 2011      | 11.55  | P            | Foreign Exchange Future | 0.50500   | 0.52300                         | 100           |
| 09/06/2011 | £ / R On 13 June 2011      | 10.75  | P            | Foreign Exchange Future | 0.00400   | 0.00700                         | 10            |
| 09/06/2011 | £ / R On 13 June 2011      | 11.45  | P            | Foreign Exchange Future | 0.40600   | 0.42400                         | 0             |
| 09/06/2011 | £ / R On 13 June 2011      | 11.80  | P            | Foreign Exchange Future | 0.75500   | 0.77200                         | 0             |
| 09/06/2011 | £ / R On 13 June 2011      | 11.90  | P            | Foreign Exchange Future | 0.85500   | 0.87200                         | 0             |
| 09/06/2011 | £ / R On 13 June 2011      | 11.85  | P            | Foreign Exchange Future | 0.80500   | 0.82200                         | 0             |
| 09/06/2011 | £ / R On 19 September 2011 |        |              | Foreign Exchange Future | 11.18660  | 11.17310                        | 32,077        |
| 09/06/2011 | £ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.20900   | 0.21000                         | 0             |
| 09/06/2011 | £ / R On 19 September 2011 | 11.55  | C            | Foreign Exchange Future | 0.19400   | 0.19600                         | 0             |
| 09/06/2011 | £ / R On 19 September 2011 | 11.45  | C            | Foreign Exchange Future | 0.22400   | 0.22400                         | 0             |
| 09/06/2011 | £ / R On 19 September 2011 | 11.65  | C            | Foreign Exchange Future | 0.16800   | 0.17000                         | 3,455         |
| 09/06/2011 | £ / R On 19 September 2011 | 12.10  | C            | Foreign Exchange Future | 0.08700   | 0.09200                         | 0             |
| 09/06/2011 | £ / R On 19 September 2011 | 11.00  | C            | Foreign Exchange Future | 0.42400   | 0.41700                         | 3,455         |
| 09/06/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 1.00000   | 1.01900                         | 200           |
| 09/06/2011 | £ / R On 19 September 2011 | 11.00  | P            | Foreign Exchange Future | 0.23700   | 0.24400                         | 0             |
| 09/06/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.63100   | 0.64700                         | 100           |
| 09/06/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.48700   | 0.50100                         | 0             |
| 09/06/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.55700   | 0.57300                         | 0             |
| 09/06/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.52200   | 0.53700                         | 200           |
| 09/06/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.32510  | 11.31120                        | 7,987         |
| 09/06/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.34700   | 0.34600                         | 0             |
| 09/06/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.33100   | 0.33100                         | 0             |
| 09/06/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.36300   | 0.36200                         | 0             |
| 09/06/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.21100   | 0.21400                         | 0             |
| 09/06/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.08600   | 1.10300                         | 250           |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/06/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.63800   | 0.65100                         | 0             |
| 09/06/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.70600   | 0.72000                         | 0             |
| 09/06/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.67200   | 0.68500                         | 0             |
| 09/06/2011 | £ / R On 18 June 2012      |        |              | Foreign Exchange Future | 11.62130  | 11.60610                        | 0             |
| 09/06/2011 | £ / R On 18 June 2012      | 11.85  | C            | Foreign Exchange Future | 0.60800   | 0.60500                         | 0             |
| 09/06/2011 | £ / R On 18 June 2012      | 11.90  | C            | Foreign Exchange Future | 0.59000   | 0.58800                         | 0             |
| 09/06/2011 | £ / R On 18 June 2012      | 11.80  | C            | Foreign Exchange Future | 0.62500   | 0.62300                         | 0             |
| 09/06/2011 | £ / R On 18 June 2012      | 11.80  | P            | Foreign Exchange Future | 0.80400   | 0.81700                         | 0             |
| 09/06/2011 | £ / R On 18 June 2012      | 11.90  | P            | Foreign Exchange Future | 0.86900   | 0.88200                         | 0             |
| 09/06/2011 | £ / R On 18 June 2012      | 11.85  | P            | Foreign Exchange Future | 0.83700   | 0.84900                         | 0             |
| 09/06/2011 | ¥ / R On 13 June 2011      |        |              | Foreign Exchange Future | 0.08420   | 0.08430                         | 641           |
| 09/06/2011 | ¥ / R On 13 June 2011      | 0.09   | C            | Foreign Exchange Future | 0.00044   | 0.00054                         | 0             |
| 09/06/2011 | ¥ / R On 13 June 2011      | 0.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/06/2011 | ¥ / R On 13 June 2011      | 0.08   | C            | Foreign Exchange Future | 0.00920   | 0.00930                         | 0             |
| 09/06/2011 | ¥ / R On 13 June 2011      | 0.08   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/06/2011 | ¥ / R On 13 June 2011      | 0.10   | P            | Foreign Exchange Future | 0.01080   | 0.01070                         | 0             |
| 09/06/2011 | ¥ / R On 13 June 2011      | 0.09   | P            | Foreign Exchange Future | 0.00124   | 0.00124                         | 0             |
| 09/06/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08540   | 0.08560                         | 12,290        |
| 09/06/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00629   | 0.00647                         | 0             |
| 09/06/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00180   | 0.00188                         | 0             |
| 09/06/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/06/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01542   | 0.01562                         | 0             |
| 09/06/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00002   | 0.00002                         | 0             |
| 09/06/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41460  | 11.41440                        | 0             |
| 09/06/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00640   | 0.00628                         | 0             |
| 09/06/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00089   | 0.00087                         | 0             |
| 09/06/2011 | € / R On 13 June 2011      |        |              | Foreign Exchange Future | 9.78700   | 9.84080                         | 11,710        |
| 09/06/2011 | € / R On 13 June 2011      | 9.80   | C            | Foreign Exchange Future | 0.03900   | 0.08300                         | 0             |
| 09/06/2011 | € / R On 13 June 2011      | 9.75   | C            | Foreign Exchange Future | 0.06800   | 0.11900                         | 0             |
| 09/06/2011 | € / R On 13 June 2011      | 9.85   | C            | Foreign Exchange Future | 0.02300   | 0.05300                         | 0             |
| 09/06/2011 | € / R On 13 June 2011      | 9.85   | P            | Foreign Exchange Future | 0.08600   | 0.06200                         | 0             |
| 09/06/2011 | € / R On 13 June 2011      | 9.75   | P            | Foreign Exchange Future | 0.03100   | 0.02800                         | 0             |



| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/06/2011 | € / R On 13 June 2011         | 9.80   | P            | Foreign Exchange Future | 0.05200   | 0.04200                         | 0             |
| 09/06/2011 | € / R On 19 September 2011    |        |              | Foreign Exchange Future | 9.89740   | 9.95490                         | 55,162        |
| 09/06/2011 | € / R On 19 September 2011    | 9.65   | C            | Foreign Exchange Future | 0.40900   | 0.45400                         | 0             |
| 09/06/2011 | € / R On 19 September 2011    | 9.70   | C            | Foreign Exchange Future | 0.37800   | 0.42100                         | 0             |
| 09/06/2011 | € / R On 19 September 2011    | 9.60   | C            | Foreign Exchange Future | 0.44200   | 0.48800                         | 0             |
| 09/06/2011 | € / R On 19 September 2011    | 10.40  | C            | Foreign Exchange Future | 0.12100   | 0.13900                         | 3,590         |
| 09/06/2011 | € / R On 19 September 2011    | 9.80   | C            | Foreign Exchange Future | 0.32000   | 0.35900                         | 3,590         |
| 09/06/2011 | € / R On 19 September 2011    | 10.40  | P            | Foreign Exchange Future | 0.62400   | 0.58400                         | 0             |
| 09/06/2011 | € / R On 19 September 2011    | 9.60   | P            | Foreign Exchange Future | 0.14500   | 0.13300                         | 0             |
| 09/06/2011 | € / R On 19 September 2011    | 9.80   | P            | Foreign Exchange Future | 0.22300   | 0.20400                         | 0             |
| 09/06/2011 | € / R On 19 September 2011    | 9.70   | P            | Foreign Exchange Future | 0.18100   | 0.16600                         | 0             |
| 09/06/2011 | € / R On 19 September 2011    | 9.65   | P            | Foreign Exchange Future | 0.16200   | 0.14900                         | 0             |
| 09/06/2011 | € / R On 19 December 2011     |        |              | Foreign Exchange Future | 10.00290  | 10.06080                        | 4,736         |
| 09/06/2011 | € / R On 19 December 2011     | 9.80   | C            | Foreign Exchange Future | 0.49300   | 0.53500                         | 0             |
| 09/06/2011 | € / R On 19 December 2011     | 9.85   | C            | Foreign Exchange Future | 0.46500   | 0.50600                         | 0             |
| 09/06/2011 | € / R On 19 December 2011     | 9.75   | C            | Foreign Exchange Future | 0.52200   | 0.56500                         | 0             |
| 09/06/2011 | € / R On 19 December 2011     | 9.75   | P            | Foreign Exchange Future | 0.26900   | 0.25400                         | 0             |
| 09/06/2011 | € / R On 19 December 2011     | 9.85   | P            | Foreign Exchange Future | 0.31200   | 0.29500                         | 0             |
| 09/06/2011 | € / R On 19 December 2011     | 9.80   | P            | Foreign Exchange Future | 0.29000   | 0.27400                         | 0             |
| 09/06/2011 | AU\$ / R On 13 June 2011      |        |              | Foreign Exchange Future | 7.15600   | 7.15380                         | 13,264        |
| 09/06/2011 | AU\$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.50600   | 0.50400                         | 0             |
| 09/06/2011 | AU\$ / R On 13 June 2011      | 6.70   | C            | Foreign Exchange Future | 0.45600   | 0.45400                         | 0             |
| 09/06/2011 | AU\$ / R On 13 June 2011      | 6.60   | C            | Foreign Exchange Future | 0.55600   | 0.55400                         | 0             |
| 09/06/2011 | AU\$ / R On 13 June 2011      | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/06/2011 | AU\$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/06/2011 | AU\$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/06/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.17120   | 7.16700                         | 12,476        |
| 09/06/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.55200   | 0.54800                         | 0             |
| 09/06/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.59700   | 0.59300                         | 0             |
| 09/06/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.50800   | 0.50400                         | 0             |
| 09/06/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.03700   | 0.03700                         | 0             |
| 09/06/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.02600   | 0.02600                         | 0             |
| 09/06/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.03100   | 0.03100                         | 0             |

| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/06/2011 | AU\$ / R On 19 December 2011       |        |              | Foreign Exchange Future | 7.18590   | 7.18050                         | 889           |
| 09/06/2011 | AU\$ / R On 19 December 2011       | 6.65   | C            | Foreign Exchange Future | 0.59800   | 0.59400                         | 0             |
| 09/06/2011 | AU\$ / R On 19 December 2011       | 6.70   | C            | Foreign Exchange Future | 0.55800   | 0.54000                         | 0             |
| 09/06/2011 | AU\$ / R On 19 December 2011       | 6.60   | C            | Foreign Exchange Future | 0.63800   | 0.63400                         | 0             |
| 09/06/2011 | AU\$ / R On 19 December 2011       | 7.50   | C            | Foreign Exchange Future | 0.12900   | 0.12700                         | 0             |
| 09/06/2011 | AU\$ / R On 19 December 2011       | 7.50   | P            | Foreign Exchange Future | 0.44300   | 0.44700                         | 0             |
| 09/06/2011 | AU\$ / R On 19 December 2011       | 6.60   | P            | Foreign Exchange Future | 0.05200   | 0.05400                         | 0             |
| 09/06/2011 | AU\$ / R On 19 December 2011       | 6.70   | P            | Foreign Exchange Future | 0.07200   | 0.06000                         | 0             |
| 09/06/2011 | AU\$ / R On 19 December 2011       | 6.65   | P            | Foreign Exchange Future | 0.06200   | 0.06400                         | 0             |
| 09/06/2011 | AU\$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 8.11350   | 8.10180                         | 0             |
| 09/06/2011 | AU\$ / R On 14 December 2015       | 7.30   | C            | Foreign Exchange Future | 1.30900   | 1.30200                         | 0             |
| 09/06/2011 | AU\$ / R On 14 December 2015       | 7.35   | C            | Foreign Exchange Future | 1.28300   | 1.27500                         | 0             |
| 09/06/2011 | AU\$ / R On 14 December 2015       | 7.25   | C            | Foreign Exchange Future | 1.33700   | 1.32900                         | 0             |
| 09/06/2011 | AU\$ / R On 14 December 2015       | 7.25   | P            | Foreign Exchange Future | 0.47400   | 0.47700                         | 0             |
| 09/06/2011 | AU\$ / R On 14 December 2015       | 7.35   | P            | Foreign Exchange Future | 0.52000   | 0.52300                         | 0             |
| 09/06/2011 | AU\$ / R On 14 December 2015       | 7.30   | P            | Foreign Exchange Future | 0.49600   | 0.50000                         | 0             |
| 09/06/2011 | CAD/ R On 13 June 2011             |        |              | Foreign Exchange Future | 6.91290   | 6.87770                         | 0             |
| 09/06/2011 | CAD/ R On 13 June 2011             | 6.90   | C            | Foreign Exchange Future | 0.04100   | 0.03000                         | 0             |
| 09/06/2011 | CAD/ R On 13 June 2011             | 6.85   | C            | Foreign Exchange Future | 0.07600   | 0.05400                         | 0             |
| 09/06/2011 | CAD/ R On 13 June 2011             | 6.95   | C            | Foreign Exchange Future | 0.02000   | 0.01600                         | 0             |
| 09/06/2011 | CAD/ R On 13 June 2011             | 6.95   | P            | Foreign Exchange Future | 0.05700   | 0.08800                         | 0             |
| 09/06/2011 | CAD/ R On 13 June 2011             | 6.85   | P            | Foreign Exchange Future | 0.01300   | 0.02600                         | 0             |
| 09/06/2011 | CAD/ R On 13 June 2011             | 6.90   | P            | Foreign Exchange Future | 0.02800   | 0.05200                         | 0             |
| 09/06/2011 | CAD/ R On 19 September 2011        |        |              | Foreign Exchange Future | 6.99380   | 6.96030                         | 800           |
| 09/06/2011 | CAD/ R On 19 September 2011        | 7.25   | C            | Foreign Exchange Future | 0.08800   | 0.08200                         | 0             |
| 09/06/2011 | CAD/ R On 19 September 2011        | 7.20   | C            | Foreign Exchange Future | 0.10100   | 0.09400                         | 0             |
| 09/06/2011 | CAD/ R On 19 September 2011        | 7.30   | C            | Foreign Exchange Future | 0.07700   | 0.07200                         | 0             |
| 09/06/2011 | CAD/ R On 19 September 2011        | 7.30   | P            | Foreign Exchange Future | 0.38300   | 0.41200                         | 0             |
| 09/06/2011 | CAD/ R On 19 September 2011        | 7.20   | P            | Foreign Exchange Future | 0.30700   | 0.33400                         | 0             |
| 09/06/2011 | CAD/ R On 19 September 2011        | 7.25   | P            | Foreign Exchange Future | 0.34400   | 0.37200                         | 0             |
| 09/06/2011 | CF CANDO CAAD On 19 September 2011 |        |              | Can-Do Future           | 0.02710   | 0.02630                         | 22,388        |
| 09/06/2011 | CF CANDO CAAE On 19 September 2011 |        |              | Can-Do Future           | 0.10580   | 0.10140                         | 21,898        |

| Date       | Contract Details             | Strike   | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 09/06/2011 | CHF / R On 13 June 2011      |          |              | Foreign Exchange Future | 8.02090      | 8.03990                         | 50            |
| 09/06/2011 | CHF / R On 13 June 2011      | 7.10     | C            | Foreign Exchange Future | 0.92100      | 0.94000                         | 0             |
| 09/06/2011 | CHF / R On 13 June 2011      | 7.05     | C            | Foreign Exchange Future | 0.97100      | 0.99000                         | 0             |
| 09/06/2011 | CHF / R On 13 June 2011      | 7.15     | C            | Foreign Exchange Future | 0.87100      | 0.89000                         | 0             |
| 09/06/2011 | CHF / R On 13 June 2011      | 7.15     | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 09/06/2011 | CHF / R On 13 June 2011      | 7.05     | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 09/06/2011 | CHF / R On 13 June 2011      | 7.10     | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 09/06/2011 | CHF / R On 19 September 2011 |          |              | Foreign Exchange Future | 8.13770      | 8.16050                         | 950           |
| 09/06/2011 | CHF / R On 19 September 2011 | 7.65     | C            | Foreign Exchange Future | 0.56800      | 0.58800                         | 0             |
| 09/06/2011 | CHF / R On 19 September 2011 | 7.60     | C            | Foreign Exchange Future | 0.60700      | 0.62700                         | 0             |
| 09/06/2011 | CHF / R On 19 September 2011 | 7.70     | C            | Foreign Exchange Future | 0.53100      | 0.55000                         | 0             |
| 09/06/2011 | CHF / R On 19 September 2011 | 7.70     | P            | Foreign Exchange Future | 0.09300      | 0.09000                         | 0             |
| 09/06/2011 | CHF / R On 19 September 2011 | 7.60     | P            | Foreign Exchange Future | 0.06900      | 0.06700                         | 0             |
| 09/06/2011 | CHF / R On 19 September 2011 | 7.65     | P            | Foreign Exchange Future | 0.08000      | 0.07800                         | 0             |
| 09/06/2011 | RAIN On 13 June 2011         |          |              | Foreign Exchange Future | 13,810.38000 | 13,834.31000                    | 0             |
| 09/06/2011 | RAIN On 13 June 2011         | 13500.00 | C            | Foreign Exchange Future | 310.40000    | 334.30000                       | 0             |
| 09/06/2011 | RAIN On 13 June 2011         | 13500.01 | C            | Foreign Exchange Future | 310.40000    | 334.30000                       | 0             |
| 09/06/2011 | RAIN On 13 June 2011         | 13499.99 | C            | Foreign Exchange Future | 310.40000    | 334.30000                       | 0             |
| 09/06/2011 | RAIN On 13 June 2011         | 13499.99 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 09/06/2011 | RAIN On 13 June 2011         | 13500.01 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 09/06/2011 | RAIN On 13 June 2011         | 13500.00 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 09/06/2011 | YUAN/R On 13 June 2011       |          |              | Foreign Exchange Future | 1.04180      | 1.04010                         | 0             |
| 09/06/2011 | YUAN/R On 13 June 2011       | 1.05     | C            | Foreign Exchange Future | 0.00300      | 0.00330                         | 0             |
| 09/06/2011 | YUAN/R On 13 June 2011       | 1.10     | C            | Foreign Exchange Future | 0.00010      | 0.00020                         | 0             |
| 09/06/2011 | YUAN/R On 13 June 2011       | 1.00     | C            | Foreign Exchange Future | 0.04200      | 0.04040                         | 0             |
| 09/06/2011 | YUAN/R On 13 June 2011       | 1.00     | P            | Foreign Exchange Future | 0.00020      | 0.00030                         | 0             |
| 09/06/2011 | YUAN/R On 13 June 2011       | 1.10     | P            | Foreign Exchange Future | 0.05830      | 0.06010                         | 0             |
| 09/06/2011 | YUAN/R On 13 June 2011       | 1.05     | P            | Foreign Exchange Future | 0.01120      | 0.01320                         | 0             |
| 09/06/2011 | YUAN/R On 19 September 2011  |          |              | Foreign Exchange Future | 1.05800      | 1.05740                         | 0             |
| 09/06/2011 | YUAN/R On 19 September 2011  | 1.10     | C            | Foreign Exchange Future | 0.01850      | 0.01880                         | 0             |
| 09/06/2011 | YUAN/R On 19 September 2011  | 1.15     | C            | Foreign Exchange Future | 0.00960      | 0.00990                         | 0             |
| 09/06/2011 | YUAN/R On 19 September 2011  | 1.05     | C            | Foreign Exchange Future | 0.03590      | 0.03610                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/06/2011 | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.02790   | 0.02870                         | 0             |
| 09/06/2011 | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.10160   | 0.10250                         | 0             |
| 09/06/2011 | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.06050   | 0.06140                         | 0             |
| 10/06/2011 | \$ / R On 13 June 2011      |        |              | Foreign Exchange Future | 6.79670   | 6.74750                         | 206,741       |
| 10/06/2011 | \$ / R On 13 June 2011      | 7.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/06/2011 | \$ / R On 13 June 2011      | 7.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 800           |
| 10/06/2011 | \$ / R On 13 June 2011      | 7.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 7,200         |
| 10/06/2011 | \$ / R On 13 June 2011      | 6.70   | C            | Foreign Exchange Future | 0.10300   | 0.06800                         | 450           |
| 10/06/2011 | \$ / R On 13 June 2011      | 7.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 1,690         |
| 10/06/2011 | \$ / R On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 6,000         |
| 10/06/2011 | \$ / R On 13 June 2011      | 6.75   | C            | Foreign Exchange Future | 0.06200   | 0.03700                         | 0             |
| 10/06/2011 | \$ / R On 13 June 2011      | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/06/2011 | \$ / R On 13 June 2011      | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/06/2011 | \$ / R On 13 June 2011      | 6.90   | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 2,650         |
| 10/06/2011 | \$ / R On 13 June 2011      | 6.50   | C            | Foreign Exchange Future | 0.29700   | 0.24800                         | 3,000         |
| 10/06/2011 | \$ / R On 13 June 2011      | 6.85   | C            | Foreign Exchange Future | 0.01300   | 0.01000                         | 0             |
| 10/06/2011 | \$ / R On 13 June 2011      | 6.80   | C            | Foreign Exchange Future | 0.03000   | 0.02000                         | 0             |
| 10/06/2011 | \$ / R On 13 June 2011      | 8.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 500           |
| 10/06/2011 | \$ / R On 13 June 2011      | 7.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 1,000         |
| 10/06/2011 | \$ / R On 13 June 2011      | 7.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 1,000         |
| 10/06/2011 | \$ / R On 13 June 2011      | 7.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 250           |
| 10/06/2011 | \$ / R On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 100           |
| 10/06/2011 | \$ / R On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 24,880        |
| 10/06/2011 | \$ / R On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,700         |
| 10/06/2011 | \$ / R On 13 June 2011      | 6.95   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 100           |
| 10/06/2011 | \$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.14900   | 0.10800                         | 0             |
| 10/06/2011 | \$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.00200   | 0.01100                         | 7,450         |
| 10/06/2011 | \$ / R On 13 June 2011      | 6.95   | P            | Foreign Exchange Future | 0.15500   | 0.20500                         | 0             |
| 10/06/2011 | \$ / R On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.55300   | 0.60300                         | 0             |
| 10/06/2011 | \$ / R On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.20400   | 0.25400                         | 3,000         |
| 10/06/2011 | \$ / R On 13 June 2011      | 7.30   | P            | Foreign Exchange Future | 0.50300   | 0.55300                         | 0             |
| 10/06/2011 | \$ / R On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.30300   | 0.35300                         | 0             |
| 10/06/2011 | \$ / R On 13 June 2011      | 7.25   | P            | Foreign Exchange Future | 0.45300   | 0.50300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/06/2011 | \$ / R On 13 June 2011      | 7.80   | P            | Foreign Exchange Future | 1.00300   | 1.05300                         | 0             |
| 10/06/2011 | \$ / R On 13 June 2011      | 6.75   | P            | Foreign Exchange Future | 0.01500   | 0.04000                         | 0             |
| 10/06/2011 | \$ / R On 13 June 2011      | 6.85   | P            | Foreign Exchange Future | 0.06600   | 0.11300                         | 2,400         |
| 10/06/2011 | \$ / R On 13 June 2011      | 6.90   | P            | Foreign Exchange Future | 0.10800   | 0.15800                         | 0             |
| 10/06/2011 | \$ / R On 13 June 2011      | 6.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 100           |
| 10/06/2011 | \$ / R On 13 June 2011      | 6.80   | P            | Foreign Exchange Future | 0.03300   | 0.07300                         | 0             |
| 10/06/2011 | \$ / R On 13 June 2011      | 11.95  | P            | Foreign Exchange Future | 5.15300   | 5.20300                         | 0             |
| 10/06/2011 | \$ / R On 13 June 2011      | 11.55  | P            | Foreign Exchange Future | 4.75300   | 4.80300                         | 0             |
| 10/06/2011 | \$ / R On 13 June 2011      | 8.00   | P            | Foreign Exchange Future | 1.20300   | 1.25300                         | 0             |
| 10/06/2011 | \$ / R On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.25300   | 0.30300                         | 0             |
| 10/06/2011 | \$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.00600   | 0.02100                         | 300           |
| 10/06/2011 | \$ / R On 13 June 2011      | 7.20   | P            | Foreign Exchange Future | 0.40300   | 0.45300                         | 0             |
| 10/06/2011 | \$ / R On 13 June 2011      | 7.40   | P            | Foreign Exchange Future | 0.60300   | 0.65300                         | 1,000         |
| 10/06/2011 | \$ / R On 13 June 2011      | 7.50   | P            | Foreign Exchange Future | 0.70300   | 0.75300                         | 0             |
| 10/06/2011 | \$ / R On 13 June 2011      | 7.45   | P            | Foreign Exchange Future | 0.65300   | 0.70300                         | 0             |
| 10/06/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.89220   | 6.84240                         | 320,328       |
| 10/06/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.02800   | 0.02600                         | 0             |
| 10/06/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.02600   | 0.02400                         | 0             |
| 10/06/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.03000   | 0.02800                         | 3,000         |
| 10/06/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.04100   | 0.03800                         | 2,800         |
| 10/06/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.08200   | 0.07500                         | 5,000         |
| 10/06/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.26400   | 0.23700                         | 0             |
| 10/06/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.21100   | 0.19200                         | 0             |
| 10/06/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.07500   | 0.06800                         | 10,000        |
| 10/06/2011 | \$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.11900   | 0.00000                         | 0             |
| 10/06/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/06/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.09800   | 0.09000                         | 500           |
| 10/06/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.05700   | 0.05300                         | 200           |
| 10/06/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.32400   | 0.29300                         | 0             |
| 10/06/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.39000   | 0.35600                         | 6,060         |
| 10/06/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.14400   | 0.13100                         | 6,060         |
| 10/06/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 2.91000   | 2.96000                         | 0             |
| 10/06/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.35200   | 0.38900                         | 0             |
| 10/06/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.13200   | 0.15100                         | 5,000         |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/06/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.09800   | 0.11400                         | 0             |
| 10/06/2011 | \$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.42700   | 0.00000                         | 0             |
| 10/06/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.50600   | 0.54800                         | 0             |
| 10/06/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.76500   | 0.81100                         | 0             |
| 10/06/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.21900   | 0.25000                         | 10,000        |
| 10/06/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.63300   | 0.67600                         | 0             |
| 10/06/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.17200   | 0.19500                         | 10,000        |
| 10/06/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.59000   | 0.63300                         | 2,800         |
| 10/06/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.13800   | 1.18600                         | 0             |
| 10/06/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.94900   | 0.99600                         | 0             |
| 10/06/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.23400   | 1.28200                         | 0             |
| 10/06/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.18600   | 1.23400                         | 0             |
| 10/06/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.98700   | 6.93630                         | 43,688        |
| 10/06/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.19300   | 0.18100                         | 0             |
| 10/06/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.18100   | 0.17000                         | 0             |
| 10/06/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.20500   | 0.19200                         | 0             |
| 10/06/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.43300   | 0.40300                         | 6,425         |
| 10/06/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.09100   | 0.08600                         | 2,962         |
| 10/06/2011 | \$ / R On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.30200   | 0.28200                         | 2,962         |
| 10/06/2011 | \$ / R On 19 December 2011  | 7.25   | C            | Foreign Exchange Future | 0.21900   | 0.00000                         | 500           |
| 10/06/2011 | \$ / R On 19 December 2011  | 7.25   | P            | Foreign Exchange Future | 0.48200   | 0.00000                         | 0             |
| 10/06/2011 | \$ / R On 19 December 2011  | 7.00   | P            | Foreign Exchange Future | 0.31500   | 0.34600                         | 0             |
| 10/06/2011 | \$ / R On 19 December 2011  | 8.00   | P            | Foreign Exchange Future | 1.10400   | 1.15000                         | 0             |
| 10/06/2011 | \$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.51800   | 0.55600                         | 0             |
| 10/06/2011 | \$ / R On 19 December 2011  | 6.75   | P            | Foreign Exchange Future | 0.19600   | 0.21700                         | 0             |
| 10/06/2011 | \$ / R On 19 December 2011  | 7.40   | P            | Foreign Exchange Future | 0.59400   | 0.63400                         | 0             |
| 10/06/2011 | \$ / R On 19 December 2011  | 7.35   | P            | Foreign Exchange Future | 0.55600   | 0.59500                         | 0             |
| 10/06/2011 | \$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.08690   | 7.03550                         | 2,808         |
| 10/06/2011 | \$ / R On 19 March 2012     | 7.04   | C            | Foreign Exchange Future | 0.40300   | 0.37900                         | 0             |
| 10/06/2011 | \$ / R On 19 March 2012     | 7.09   | C            | Foreign Exchange Future | 0.38000   | 0.35900                         | 0             |
| 10/06/2011 | \$ / R On 19 March 2012     | 6.99   | C            | Foreign Exchange Future | 0.42800   | 0.40300                         | 0             |
| 10/06/2011 | \$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 0.42100   | 0.39600                         | 0             |
| 10/06/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.33400   | 0.36100                         | 1,000         |
| 10/06/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.32700   | 0.35400                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/06/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.37900   | 0.41000                         | 0             |
| 10/06/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.35200   | 0.38000                         | 0             |
| 10/06/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 7.19240   | 7.13980                         | 1,500         |
| 10/06/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 0.42900   | 0.41000                         | 0             |
| 10/06/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 0.41100   | 0.39300                         | 0             |
| 10/06/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 0.44800   | 0.42700                         | 0             |
| 10/06/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.45600   | 0.48700                         | 0             |
| 10/06/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.51900   | 0.55300                         | 0             |
| 10/06/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.48700   | 0.52000                         | 0             |
| 10/06/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.30480   | 7.24960                         | 0             |
| 10/06/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.56700   | 0.54100                         | 0             |
| 10/06/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.54400   | 0.52000                         | 0             |
| 10/06/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 0.52200   | 0.50100                         | 11,000        |
| 10/06/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 0.59000   | 0.56400                         | 13,000        |
| 10/06/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.43500   | 0.46400                         | 0             |
| 10/06/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.51700   | 0.55100                         | 0             |
| 10/06/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.48900   | 0.52000                         | 0             |
| 10/06/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.46200   | 0.49100                         | 0             |
| 10/06/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 7.41360   | 7.35580                         | 0             |
| 10/06/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 0.48700   | 0.46900                         | 0             |
| 10/06/2011 | \$ / R On 14 December 2012  | 7.75   | C            | Foreign Exchange Future | 0.47200   | 0.45400                         | 0             |
| 10/06/2011 | \$ / R On 14 December 2012  | 7.65   | C            | Foreign Exchange Future | 0.50200   | 0.48300                         | 0             |
| 10/06/2011 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.40500   | 0.39100                         | 300           |
| 10/06/2011 | \$ / R On 14 December 2012  | 7.65   | P            | Foreign Exchange Future | 0.73800   | 0.77700                         | 0             |
| 10/06/2011 | \$ / R On 14 December 2012  | 8.00   | P            | Foreign Exchange Future | 0.99100   | 1.03500                         | 0             |
| 10/06/2011 | \$ / R On 14 December 2012  | 7.75   | P            | Foreign Exchange Future | 0.80800   | 0.84800                         | 0             |
| 10/06/2011 | \$ / R On 14 December 2012  | 7.70   | P            | Foreign Exchange Future | 0.77300   | 0.81300                         | 0             |
| 10/06/2011 | \$ / R On 12 December 2014  |        |              | Foreign Exchange Future | 8.39600   | 8.31020                         | 0             |
| 10/06/2011 | \$ / R On 12 December 2014  | 8.50   | C            | Foreign Exchange Future | 1.07000   | 1.03200                         | 0             |
| 10/06/2011 | \$ / R On 12 December 2014  | 8.55   | C            | Foreign Exchange Future | 1.05300   | 1.01700                         | 0             |
| 10/06/2011 | \$ / R On 12 December 2014  | 8.00   | C            | Foreign Exchange Future | 1.25300   | 1.21100                         | 200           |
| 10/06/2011 | \$ / R On 12 December 2014  | 8.45   | C            | Foreign Exchange Future | 1.08700   | 1.04900                         | 0             |
| 10/06/2011 | \$ / R On 12 December 2014  | 8.45   | P            | Foreign Exchange Future | 1.14100   | 1.18900                         | 0             |
| 10/06/2011 | \$ / R On 12 December 2014  | 8.00   | P            | Foreign Exchange Future | 0.85700   | 0.90100                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/06/2011 | \$ / R On 12 December 2014       | 8.55   | P            | Foreign Exchange Future | 1.20700   | 1.25700                         | 0             |
| 10/06/2011 | \$ / R On 12 December 2014       | 8.50   | P            | Foreign Exchange Future | 1.17400   | 1.22200                         | 0             |
| 10/06/2011 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.12080   | 9.07050                         | 0             |
| 10/06/2011 | \$ / R On 14 December 2015       | 9.20   | C            | Foreign Exchange Future | 1.41100   | 1.39400                         | 0             |
| 10/06/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.39500   | 1.37800                         | 0             |
| 10/06/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.42800   | 1.41000                         | 0             |
| 10/06/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.45700   | 1.49000                         | 0             |
| 10/06/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.52400   | 1.55800                         | 0             |
| 10/06/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.49000   | 1.52400                         | 0             |
| 10/06/2011 | \$ / R MAXI On 13 June 2011      |        |              | Foreign Exchange Future | 6.79670   | 6.74750                         | 98            |
| 10/06/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.00025   | 0.00041                         | 0             |
| 10/06/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.00009   | 0.00018                         | 0             |
| 10/06/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.00071   | 0.00092                         | 0             |
| 10/06/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/06/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.55330   | 0.60250                         | 60            |
| 10/06/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.20401   | 0.25342                         | 0             |
| 10/06/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.30339   | 0.35268                         | 0             |
| 10/06/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.25355   | 0.30291                         | 0             |
| 10/06/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.89220   | 6.84240                         | 347           |
| 10/06/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.14381   | 0.13076                         | 0             |
| 10/06/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.13069   | 0.11890                         | 0             |
| 10/06/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.15832   | 0.14388                         | 0             |
| 10/06/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.31612   | 0.35148                         | 0             |
| 10/06/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.38849   | 0.42650                         | 0             |
| 10/06/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.35161   | 0.38836                         | 0             |
| 10/06/2011 | £ / R On 13 June 2011            |        |              | Foreign Exchange Future | 11.02870  | 11.04530                        | 20,490        |
| 10/06/2011 | £ / R On 13 June 2011            | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/06/2011 | £ / R On 13 June 2011            | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/06/2011 | £ / R On 13 June 2011            | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/06/2011 | £ / R On 13 June 2011            | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/06/2011 | £ / R On 13 June 2011            | 10.75  | C            | Foreign Exchange Future | 0.28000   | 0.29900                         | 0             |
| 10/06/2011 | £ / R On 13 June 2011            | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 10            |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/06/2011 | £ / R On 13 June 2011      | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/06/2011 | £ / R On 13 June 2011      | 11.55  | P            | Foreign Exchange Future | 0.52100   | 0.50500                         | 100           |
| 10/06/2011 | £ / R On 13 June 2011      | 10.75  | P            | Foreign Exchange Future | 0.00100   | 0.00400                         | 10            |
| 10/06/2011 | £ / R On 13 June 2011      | 11.45  | P            | Foreign Exchange Future | 0.42100   | 0.40600                         | 0             |
| 10/06/2011 | £ / R On 13 June 2011      | 11.80  | P            | Foreign Exchange Future | 0.77100   | 0.75500                         | 0             |
| 10/06/2011 | £ / R On 13 June 2011      | 11.90  | P            | Foreign Exchange Future | 0.87100   | 0.85500                         | 0             |
| 10/06/2011 | £ / R On 13 June 2011      | 11.95  | P            | Foreign Exchange Future | 0.92100   | 0.90500                         | 0             |
| 10/06/2011 | £ / R On 13 June 2011      | 11.85  | P            | Foreign Exchange Future | 0.82100   | 0.80500                         | 0             |
| 10/06/2011 | £ / R On 19 September 2011 |        |              | Foreign Exchange Future | 11.16960  | 11.18660                        | 33,351        |
| 10/06/2011 | £ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.20100   | 0.20900                         | 0             |
| 10/06/2011 | £ / R On 19 September 2011 | 11.55  | C            | Foreign Exchange Future | 0.18700   | 0.19400                         | 0             |
| 10/06/2011 | £ / R On 19 September 2011 | 11.45  | C            | Foreign Exchange Future | 0.21600   | 0.22400                         | 0             |
| 10/06/2011 | £ / R On 19 September 2011 | 11.65  | C            | Foreign Exchange Future | 0.16200   | 0.16800                         | 3,455         |
| 10/06/2011 | £ / R On 19 September 2011 | 11.00  | C            | Foreign Exchange Future | 0.41000   | 0.42400                         | 3,455         |
| 10/06/2011 | £ / R On 19 September 2011 | 12.10  | C            | Foreign Exchange Future | 0.08300   | 0.08700                         | 0             |
| 10/06/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 1.01300   | 1.00000                         | 200           |
| 10/06/2011 | £ / R On 19 September 2011 | 11.00  | P            | Foreign Exchange Future | 0.24000   | 0.23700                         | 0             |
| 10/06/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.64200   | 0.63100                         | 100           |
| 10/06/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.49600   | 0.48700                         | 0             |
| 10/06/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.56700   | 0.55700                         | 0             |
| 10/06/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.53100   | 0.52200                         | 200           |
| 10/06/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.30890  | 11.32510                        | 7,987         |
| 10/06/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.33800   | 0.34700                         | 0             |
| 10/06/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.32300   | 0.33100                         | 0             |
| 10/06/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.35400   | 0.36300                         | 0             |
| 10/06/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.20500   | 0.21100                         | 0             |
| 10/06/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.09600   | 1.08600                         | 250           |
| 10/06/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.64500   | 0.63800                         | 0             |
| 10/06/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.71400   | 0.70600                         | 0             |
| 10/06/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.67900   | 0.67200                         | 0             |
| 10/06/2011 | £ / R On 18 June 2012      |        |              | Foreign Exchange Future | 11.60760  | 11.62130                        | 0             |
| 10/06/2011 | £ / R On 18 June 2012      | 11.85  | C            | Foreign Exchange Future | 0.59800   | 0.60800                         | 0             |
| 10/06/2011 | £ / R On 18 June 2012      | 11.90  | C            | Foreign Exchange Future | 0.58100   | 0.59000                         | 0             |
| 10/06/2011 | £ / R On 18 June 2012      | 11.80  | C            | Foreign Exchange Future | 0.61500   | 0.62500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/06/2011 | £ / R On 18 June 2012      | 11.80  | P            | Foreign Exchange Future | 0.80700   | 0.80400                         | 0             |
| 10/06/2011 | £ / R On 18 June 2012      | 11.90  | P            | Foreign Exchange Future | 0.87300   | 0.86900                         | 0             |
| 10/06/2011 | £ / R On 18 June 2012      | 11.85  | P            | Foreign Exchange Future | 0.84000   | 0.83700                         | 0             |
| 10/06/2011 | ¥ / R On 13 June 2011      |        |              | Foreign Exchange Future | 0.08480   | 0.08420                         | 641           |
| 10/06/2011 | ¥ / R On 13 June 2011      | 0.09   | C            | Foreign Exchange Future | 0.00055   | 0.00044                         | 0             |
| 10/06/2011 | ¥ / R On 13 June 2011      | 0.08   | C            | Foreign Exchange Future | 0.00980   | 0.00920                         | 0             |
| 10/06/2011 | ¥ / R On 13 June 2011      | 0.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/06/2011 | ¥ / R On 13 June 2011      | 0.10   | P            | Foreign Exchange Future | 0.01020   | 0.01080                         | 0             |
| 10/06/2011 | ¥ / R On 13 June 2011      | 0.08   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/06/2011 | ¥ / R On 13 June 2011      | 0.09   | P            | Foreign Exchange Future | 0.00075   | 0.00124                         | 0             |
| 10/06/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08600   | 0.08540                         | 12,290        |
| 10/06/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00671   | 0.00629                         | 0             |
| 10/06/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00190   | 0.00180                         | 0             |
| 10/06/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01602   | 0.01542                         | 0             |
| 10/06/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/06/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41400  | 11.41460                        | 0             |
| 10/06/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00002   | 0.00002                         | 0             |
| 10/06/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00590   | 0.00640                         | 0             |
| 10/06/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00071   | 0.00089                         | 0             |
| 10/06/2011 | € / R On 13 June 2011      |        |              | Foreign Exchange Future | 9.76240   | 9.78700                         | 11,183        |
| 10/06/2011 | € / R On 13 June 2011      | 9.80   | C            | Foreign Exchange Future | 0.02200   | 0.03900                         | 0             |
| 10/06/2011 | € / R On 13 June 2011      | 9.85   | C            | Foreign Exchange Future | 0.01100   | 0.02300                         | 0             |
| 10/06/2011 | € / R On 13 June 2011      | 9.75   | C            | Foreign Exchange Future | 0.04200   | 0.06800                         | 0             |
| 10/06/2011 | € / R On 13 June 2011      | 9.75   | P            | Foreign Exchange Future | 0.03000   | 0.03100                         | 0             |
| 10/06/2011 | € / R On 13 June 2011      | 9.85   | P            | Foreign Exchange Future | 0.09900   | 0.08600                         | 0             |
| 10/06/2011 | € / R On 13 June 2011      | 9.80   | P            | Foreign Exchange Future | 0.06000   | 0.05200                         | 0             |
| 10/06/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.87270   | 9.89740                         | 55,742        |
| 10/06/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.39000   | 0.40900                         | 0             |
| 10/06/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.36000   | 0.37800                         | 0             |
| 10/06/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.42200   | 0.44200                         | 0             |
| 10/06/2011 | € / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.30300   | 0.32000                         | 3,590         |
| 10/06/2011 | € / R On 19 September 2011 | 10.40  | C            | Foreign Exchange Future | 0.11500   | 0.12100                         | 3,590         |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/06/2011 | € / R On 19 September 2011    | 10.40  | P            | Foreign Exchange Future | 0.64200   | 0.62400                         | 0             |
| 10/06/2011 | € / R On 19 September 2011    | 9.60   | P            | Foreign Exchange Future | 0.14900   | 0.14500                         | 0             |
| 10/06/2011 | € / R On 19 September 2011    | 9.80   | P            | Foreign Exchange Future | 0.23000   | 0.22300                         | 0             |
| 10/06/2011 | € / R On 19 September 2011    | 9.70   | P            | Foreign Exchange Future | 0.18700   | 0.18100                         | 0             |
| 10/06/2011 | € / R On 19 September 2011    | 9.65   | P            | Foreign Exchange Future | 0.16700   | 0.16200                         | 0             |
| 10/06/2011 | € / R On 19 December 2011     |        |              | Foreign Exchange Future | 9.97950   | 10.00290                        | 4,736         |
| 10/06/2011 | € / R On 19 December 2011     | 9.80   | C            | Foreign Exchange Future | 0.48100   | 0.49300                         | 0             |
| 10/06/2011 | € / R On 19 December 2011     | 9.75   | C            | Foreign Exchange Future | 0.50900   | 0.52200                         | 0             |
| 10/06/2011 | € / R On 19 December 2011     | 9.85   | C            | Foreign Exchange Future | 0.45400   | 0.46500                         | 0             |
| 10/06/2011 | € / R On 19 December 2011     | 9.85   | P            | Foreign Exchange Future | 0.32500   | 0.31200                         | 0             |
| 10/06/2011 | € / R On 19 December 2011     | 9.75   | P            | Foreign Exchange Future | 0.28000   | 0.26900                         | 0             |
| 10/06/2011 | € / R On 19 December 2011     | 9.80   | P            | Foreign Exchange Future | 0.30200   | 0.29000                         | 0             |
| 10/06/2011 | AU\$ / R On 13 June 2011      |        |              | Foreign Exchange Future | 7.17190   | 7.15600                         | 6,275         |
| 10/06/2011 | AU\$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.52200   | 0.50600                         | 0             |
| 10/06/2011 | AU\$ / R On 13 June 2011      | 6.70   | C            | Foreign Exchange Future | 0.47200   | 0.45600                         | 0             |
| 10/06/2011 | AU\$ / R On 13 June 2011      | 6.60   | C            | Foreign Exchange Future | 0.57200   | 0.55600                         | 0             |
| 10/06/2011 | AU\$ / R On 13 June 2011      | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/06/2011 | AU\$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/06/2011 | AU\$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/06/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.18530   | 7.17120                         | 27,646        |
| 10/06/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.56300   | 0.55200                         | 0             |
| 10/06/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.60900   | 0.59700                         | 0             |
| 10/06/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.51900   | 0.50800                         | 0             |
| 10/06/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.03400   | 0.03700                         | 0             |
| 10/06/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.02400   | 0.02600                         | 0             |
| 10/06/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.02800   | 0.03100                         | 0             |
| 10/06/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.20020   | 7.18590                         | 889           |
| 10/06/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.60900   | 0.59800                         | 0             |
| 10/06/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.56900   | 0.55800                         | 0             |
| 10/06/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.65000   | 0.63800                         | 0             |
| 10/06/2011 | AU\$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.13300   | 0.12900                         | 0             |
| 10/06/2011 | AU\$ / R On 19 December 2011  | 7.50   | P            | Foreign Exchange Future | 0.43300   | 0.44300                         | 0             |
| 10/06/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.05000   | 0.05200                         | 0             |

| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/06/2011 | AU\$ / R On 19 December 2011       | 6.70   | P            | Foreign Exchange Future | 0.06900   | 0.07200                         | 0             |
| 10/06/2011 | AU\$ / R On 19 December 2011       | 6.65   | P            | Foreign Exchange Future | 0.05900   | 0.06200                         | 0             |
| 10/06/2011 | AU\$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 8.11400   | 8.11350                         | 0             |
| 10/06/2011 | AU\$ / R On 14 December 2015       | 7.30   | C            | Foreign Exchange Future | 1.30500   | 1.30900                         | 0             |
| 10/06/2011 | AU\$ / R On 14 December 2015       | 7.35   | C            | Foreign Exchange Future | 1.27800   | 1.28300                         | 0             |
| 10/06/2011 | AU\$ / R On 14 December 2015       | 7.25   | C            | Foreign Exchange Future | 1.33300   | 1.33700                         | 0             |
| 10/06/2011 | AU\$ / R On 14 December 2015       | 7.25   | P            | Foreign Exchange Future | 0.46900   | 0.47400                         | 0             |
| 10/06/2011 | AU\$ / R On 14 December 2015       | 7.35   | P            | Foreign Exchange Future | 0.51400   | 0.52000                         | 0             |
| 10/06/2011 | AU\$ / R On 14 December 2015       | 7.30   | P            | Foreign Exchange Future | 0.49100   | 0.49600                         | 0             |
| 10/06/2011 | CAD/ R On 13 June 2011             |        |              | Foreign Exchange Future | 6.95370   | 6.91290                         | 0             |
| 10/06/2011 | CAD/ R On 13 June 2011             | 6.90   | C            | Foreign Exchange Future | 0.06600   | 0.04100                         | 0             |
| 10/06/2011 | CAD/ R On 13 June 2011             | 6.95   | C            | Foreign Exchange Future | 0.03200   | 0.02000                         | 0             |
| 10/06/2011 | CAD/ R On 13 June 2011             | 6.85   | C            | Foreign Exchange Future | 0.10800   | 0.07600                         | 0             |
| 10/06/2011 | CAD/ R On 13 June 2011             | 6.85   | P            | Foreign Exchange Future | 0.00400   | 0.01300                         | 0             |
| 10/06/2011 | CAD/ R On 13 June 2011             | 6.95   | P            | Foreign Exchange Future | 0.02800   | 0.05700                         | 0             |
| 10/06/2011 | CAD/ R On 13 June 2011             | 6.90   | P            | Foreign Exchange Future | 0.01200   | 0.02800                         | 0             |
| 10/06/2011 | CAD/ R On 19 September 2011        |        |              | Foreign Exchange Future | 7.03510   | 6.99380                         | 800           |
| 10/06/2011 | CAD/ R On 19 September 2011        | 7.25   | C            | Foreign Exchange Future | 0.10100   | 0.08800                         | 0             |
| 10/06/2011 | CAD/ R On 19 September 2011        | 7.30   | C            | Foreign Exchange Future | 0.08900   | 0.07700                         | 0             |
| 10/06/2011 | CAD/ R On 19 September 2011        | 7.20   | C            | Foreign Exchange Future | 0.11600   | 0.10100                         | 0             |
| 10/06/2011 | CAD/ R On 19 September 2011        | 7.20   | P            | Foreign Exchange Future | 0.28100   | 0.30700                         | 0             |
| 10/06/2011 | CAD/ R On 19 September 2011        | 7.30   | P            | Foreign Exchange Future | 0.35400   | 0.38300                         | 0             |
| 10/06/2011 | CAD/ R On 19 September 2011        | 7.25   | P            | Foreign Exchange Future | 0.31600   | 0.34400                         | 0             |
| 10/06/2011 | CF CANDO CAAD On 19 September 2011 |        |              | Can-Do Future           | 0.02640   | 0.02710                         | 22,388        |
| 10/06/2011 | CF CANDO CAAE On 19 September 2011 |        |              | Can-Do Future           | 0.11810   | 0.10580                         | 21,898        |
| 10/06/2011 | CHF / R On 13 June 2011            |        |              | Foreign Exchange Future | 8.06920   | 8.02090                         | 50            |
| 10/06/2011 | CHF / R On 13 June 2011            | 7.10   | C            | Foreign Exchange Future | 0.96900   | 0.92100                         | 0             |
| 10/06/2011 | CHF / R On 13 June 2011            | 7.15   | C            | Foreign Exchange Future | 0.91900   | 0.87100                         | 0             |
| 10/06/2011 | CHF / R On 13 June 2011            | 7.05   | C            | Foreign Exchange Future | 1.01900   | 0.97100                         | 0             |
| 10/06/2011 | CHF / R On 13 June 2011            | 7.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/06/2011 | CHF / R On 13 June 2011            | 7.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details             | Strike   | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 10/06/2011 | CHF / R On 13 June 2011      | 7.10     | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 10/06/2011 | CHF / R On 19 September 2011 |          |              | Foreign Exchange Future | 8.18700      | 8.13770                         | 950           |
| 10/06/2011 | CHF / R On 19 September 2011 | 7.65     | C            | Foreign Exchange Future | 0.60500      | 0.56800                         | 0             |
| 10/06/2011 | CHF / R On 19 September 2011 | 7.70     | C            | Foreign Exchange Future | 0.56600      | 0.53100                         | 0             |
| 10/06/2011 | CHF / R On 19 September 2011 | 7.60     | C            | Foreign Exchange Future | 0.64500      | 0.60700                         | 0             |
| 10/06/2011 | CHF / R On 19 September 2011 | 7.60     | P            | Foreign Exchange Future | 0.05800      | 0.06900                         | 0             |
| 10/06/2011 | CHF / R On 19 September 2011 | 7.70     | P            | Foreign Exchange Future | 0.07900      | 0.09300                         | 0             |
| 10/06/2011 | CHF / R On 19 September 2011 | 7.65     | P            | Foreign Exchange Future | 0.06800      | 0.08000                         | 0             |
| 10/06/2011 | RAIN On 13 June 2011         |          |              | Foreign Exchange Future | 13,841.42000 | 13,810.38000                    | 0             |
| 10/06/2011 | RAIN On 13 June 2011         | 13500.00 | C            | Foreign Exchange Future | 341.40000    | 310.40000                       | 0             |
| 10/06/2011 | RAIN On 13 June 2011         | 13500.01 | C            | Foreign Exchange Future | 341.40000    | 310.40000                       | 0             |
| 10/06/2011 | RAIN On 13 June 2011         | 13499.99 | C            | Foreign Exchange Future | 341.40000    | 310.40000                       | 0             |
| 10/06/2011 | RAIN On 13 June 2011         | 13499.99 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 10/06/2011 | RAIN On 13 June 2011         | 13500.01 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 10/06/2011 | RAIN On 13 June 2011         | 13500.00 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 10/06/2011 | YUAN/R On 13 June 2011       |          |              | Foreign Exchange Future | 1.04870      | 1.04180                         | 0             |
| 10/06/2011 | YUAN/R On 13 June 2011       | 1.05     | C            | Foreign Exchange Future | 0.00430      | 0.00300                         | 0             |
| 10/06/2011 | YUAN/R On 13 June 2011       | 1.00     | C            | Foreign Exchange Future | 0.04870      | 0.04200                         | 0             |
| 10/06/2011 | YUAN/R On 13 June 2011       | 1.10     | C            | Foreign Exchange Future | 0.00010      | 0.00010                         | 0             |
| 10/06/2011 | YUAN/R On 13 June 2011       | 1.10     | P            | Foreign Exchange Future | 0.05140      | 0.05830                         | 0             |
| 10/06/2011 | YUAN/R On 13 June 2011       | 1.00     | P            | Foreign Exchange Future | 0.00000      | 0.00020                         | 0             |
| 10/06/2011 | YUAN/R On 13 June 2011       | 1.05     | P            | Foreign Exchange Future | 0.00560      | 0.01120                         | 0             |
| 10/06/2011 | YUAN/R On 19 September 2011  |          |              | Foreign Exchange Future | 1.06490      | 1.05800                         | 0             |
| 10/06/2011 | YUAN/R On 19 September 2011  | 1.10     | C            | Foreign Exchange Future | 0.02010      | 0.01850                         | 0             |
| 10/06/2011 | YUAN/R On 19 September 2011  | 1.05     | C            | Foreign Exchange Future | 0.03920      | 0.03590                         | 0             |
| 10/06/2011 | YUAN/R On 19 September 2011  | 1.15     | C            | Foreign Exchange Future | 0.01030      | 0.00960                         | 0             |
| 10/06/2011 | YUAN/R On 19 September 2011  | 1.15     | P            | Foreign Exchange Future | 0.09540      | 0.10160                         | 0             |
| 10/06/2011 | YUAN/R On 19 September 2011  | 1.05     | P            | Foreign Exchange Future | 0.02430      | 0.02790                         | 0             |
| 10/06/2011 | YUAN/R On 19 September 2011  | 1.10     | P            | Foreign Exchange Future | 0.05520      | 0.06050                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011       |          |              | Foreign Exchange Future | 6.79250      | 6.79670                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011       | 7.45     | C            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011       | 6.75     | C            | Foreign Exchange Future | 0.04300      | 0.06200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | \$ / R On 13 June 2011 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 6.90   | C            | Foreign Exchange Future | 0.00000   | 0.00500                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 6.50   | C            | Foreign Exchange Future | 0.29300   | 0.29700                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 6.85   | C            | Foreign Exchange Future | 0.00000   | 0.01300                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 6.80   | C            | Foreign Exchange Future | 0.00000   | 0.03000                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 7.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 7.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 6.70   | C            | Foreign Exchange Future | 0.09300   | 0.10300                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 7.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 7.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 8.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 7.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 7.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 7.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 7.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 7.00   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 7.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 6.95   | C            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 6.65   | C            | Foreign Exchange Future | 0.14300   | 0.14900                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 6.65   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 6.95   | P            | Foreign Exchange Future | 0.15800   | 0.15500                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 7.35   | P            | Foreign Exchange Future | 0.55800   | 0.55300                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 7.00   | P            | Foreign Exchange Future | 0.20800   | 0.20400                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 7.30   | P            | Foreign Exchange Future | 0.50800   | 0.50300                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 7.10   | P            | Foreign Exchange Future | 0.30800   | 0.30300                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 7.25   | P            | Foreign Exchange Future | 0.45800   | 0.45300                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 7.80   | P            | Foreign Exchange Future | 1.00800   | 1.00300                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 8.00   | P            | Foreign Exchange Future | 1.20800   | 1.20300                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 7.05   | P            | Foreign Exchange Future | 0.25800   | 0.25300                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 6.70   | P            | Foreign Exchange Future | 0.00100   | 0.00600                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 7.20   | P            | Foreign Exchange Future | 0.40800   | 0.40300                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 7.40   | P            | Foreign Exchange Future | 0.60800   | 0.60300                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011 | 7.50   | P            | Foreign Exchange Future | 0.70800   | 0.70300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | \$ / R On 13 June 2011      | 6.75   | P            | Foreign Exchange Future | 0.00100   | 0.01500                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011      | 6.85   | P            | Foreign Exchange Future | 0.05800   | 0.06600                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011      | 6.90   | P            | Foreign Exchange Future | 0.10800   | 0.10800                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011      | 6.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011      | 6.80   | P            | Foreign Exchange Future | 0.00800   | 0.03300                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011      | 11.95  | P            | Foreign Exchange Future | 5.15800   | 5.15300                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011      | 11.55  | P            | Foreign Exchange Future | 4.75800   | 4.75300                         | 0             |
| 13/06/2011 | \$ / R On 13 June 2011      | 7.45   | P            | Foreign Exchange Future | 0.65800   | 0.65300                         | 0             |
| 13/06/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.88640   | 6.89220                         | 352,932       |
| 13/06/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.02600   | 0.02800                         | 0             |
| 13/06/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.02400   | 0.02600                         | 0             |
| 13/06/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.02800   | 0.03000                         | 3,000         |
| 13/06/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.03900   | 0.04100                         | 2,800         |
| 13/06/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.07700   | 0.08200                         | 5,000         |
| 13/06/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.25600   | 0.26400                         | 0             |
| 13/06/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.20400   | 0.21100                         | 0             |
| 13/06/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.07100   | 0.07500                         | 10,000        |
| 13/06/2011 | \$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.11300   | 0.11900                         | 750           |
| 13/06/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 13/06/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.09300   | 0.09800                         | 500           |
| 13/06/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.05400   | 0.05700                         | 200           |
| 13/06/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.31600   | 0.32400                         | 0             |
| 13/06/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.38300   | 0.39000                         | 6,060         |
| 13/06/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.13700   | 0.14400                         | 6,060         |
| 13/06/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 2.91600   | 2.91000                         | 0             |
| 13/06/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.35100   | 0.35200                         | 0             |
| 13/06/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.13000   | 0.13200                         | 5,000         |
| 13/06/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.09700   | 0.09800                         | 0             |
| 13/06/2011 | \$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.42700   | 0.42700                         | 0             |
| 13/06/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.50700   | 0.50600                         | 0             |
| 13/06/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.76800   | 0.76500                         | 0             |
| 13/06/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.21800   | 0.21900                         | 10,000        |
| 13/06/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.63500   | 0.63300                         | 0             |
| 13/06/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.17000   | 0.17200                         | 10,000        |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.59100   | 0.59000                         | 2,800         |
| 13/06/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.14200   | 1.13800                         | 0             |
| 13/06/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.95300   | 0.94900                         | 0             |
| 13/06/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.23800   | 1.23400                         | 0             |
| 13/06/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.19000   | 1.18600                         | 0             |
| 13/06/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.98150   | 6.98700                         | 43,688        |
| 13/06/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.18900   | 0.19300                         | 0             |
| 13/06/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.17800   | 0.18100                         | 0             |
| 13/06/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.20200   | 0.20500                         | 0             |
| 13/06/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.42800   | 0.43300                         | 6,425         |
| 13/06/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.09000   | 0.09100                         | 2,962         |
| 13/06/2011 | \$ / R On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.29700   | 0.30200                         | 2,962         |
| 13/06/2011 | \$ / R On 19 December 2011  | 7.25   | C            | Foreign Exchange Future | 0.21500   | 0.21900                         | 500           |
| 13/06/2011 | \$ / R On 19 December 2011  | 7.25   | P            | Foreign Exchange Future | 0.48400   | 0.48200                         | 0             |
| 13/06/2011 | \$ / R On 19 December 2011  | 7.00   | P            | Foreign Exchange Future | 0.31600   | 0.31500                         | 0             |
| 13/06/2011 | \$ / R On 19 December 2011  | 8.00   | P            | Foreign Exchange Future | 1.10900   | 1.10400                         | 0             |
| 13/06/2011 | \$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.52100   | 0.51800                         | 0             |
| 13/06/2011 | \$ / R On 19 December 2011  | 6.75   | P            | Foreign Exchange Future | 0.19700   | 0.19600                         | 0             |
| 13/06/2011 | \$ / R On 19 December 2011  | 7.40   | P            | Foreign Exchange Future | 0.59700   | 0.59400                         | 0             |
| 13/06/2011 | \$ / R On 19 December 2011  | 7.35   | P            | Foreign Exchange Future | 0.55800   | 0.55600                         | 0             |
| 13/06/2011 | \$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.08170   | 7.08690                         | 13,308        |
| 13/06/2011 | \$ / R On 19 March 2012     | 7.04   | C            | Foreign Exchange Future | 0.39600   | 0.40300                         | 0             |
| 13/06/2011 | \$ / R On 19 March 2012     | 7.09   | C            | Foreign Exchange Future | 0.37500   | 0.38000                         | 0             |
| 13/06/2011 | \$ / R On 19 March 2012     | 6.99   | C            | Foreign Exchange Future | 0.42100   | 0.42800                         | 0             |
| 13/06/2011 | \$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 0.41400   | 0.42100                         | 0             |
| 13/06/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.33200   | 0.33400                         | 1,000         |
| 13/06/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.32500   | 0.32700                         | 0             |
| 13/06/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.37900   | 0.37900                         | 0             |
| 13/06/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.35000   | 0.35200                         | 0             |
| 13/06/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 7.18690   | 7.19240                         | 1,500         |
| 13/06/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 0.42500   | 0.42900                         | 0             |
| 13/06/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 0.40700   | 0.41100                         | 0             |
| 13/06/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 0.44300   | 0.44800                         | 0             |
| 13/06/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.45600   | 0.45600                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.52000   | 0.51900                         | 0             |
| 13/06/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.48800   | 0.48700                         | 0             |
| 13/06/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.29940   | 7.30480                         | 0             |
| 13/06/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.56300   | 0.56700                         | 0             |
| 13/06/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.54100   | 0.54400                         | 0             |
| 13/06/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 0.51900   | 0.52200                         | 11,000        |
| 13/06/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 0.58700   | 0.59000                         | 13,000        |
| 13/06/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.43800   | 0.43500                         | 0             |
| 13/06/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.52000   | 0.51700                         | 0             |
| 13/06/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.49200   | 0.48900                         | 0             |
| 13/06/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.46400   | 0.46200                         | 0             |
| 13/06/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 7.40810   | 7.41360                         | 0             |
| 13/06/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 0.48400   | 0.48700                         | 0             |
| 13/06/2011 | \$ / R On 14 December 2012  | 7.75   | C            | Foreign Exchange Future | 0.47000   | 0.47200                         | 0             |
| 13/06/2011 | \$ / R On 14 December 2012  | 7.65   | C            | Foreign Exchange Future | 0.50000   | 0.50200                         | 0             |
| 13/06/2011 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.40400   | 0.40500                         | 300           |
| 13/06/2011 | \$ / R On 14 December 2012  | 7.65   | P            | Foreign Exchange Future | 0.74200   | 0.73800                         | 0             |
| 13/06/2011 | \$ / R On 14 December 2012  | 8.00   | P            | Foreign Exchange Future | 0.99600   | 0.99100                         | 0             |
| 13/06/2011 | \$ / R On 14 December 2012  | 7.75   | P            | Foreign Exchange Future | 0.81200   | 0.80800                         | 0             |
| 13/06/2011 | \$ / R On 14 December 2012  | 7.70   | P            | Foreign Exchange Future | 0.77600   | 0.77300                         | 0             |
| 13/06/2011 | \$ / R On 12 December 2014  |        |              | Foreign Exchange Future | 8.39070   | 8.39600                         | 0             |
| 13/06/2011 | \$ / R On 12 December 2014  | 8.50   | C            | Foreign Exchange Future | 1.06700   | 1.07000                         | 0             |
| 13/06/2011 | \$ / R On 12 December 2014  | 8.55   | C            | Foreign Exchange Future | 1.05100   | 1.05300                         | 0             |
| 13/06/2011 | \$ / R On 12 December 2014  | 8.00   | C            | Foreign Exchange Future | 1.25000   | 1.25300                         | 200           |
| 13/06/2011 | \$ / R On 12 December 2014  | 8.45   | C            | Foreign Exchange Future | 1.08400   | 1.08700                         | 0             |
| 13/06/2011 | \$ / R On 12 December 2014  | 8.45   | P            | Foreign Exchange Future | 1.14300   | 1.14100                         | 0             |
| 13/06/2011 | \$ / R On 12 December 2014  | 8.00   | P            | Foreign Exchange Future | 0.85900   | 0.85700                         | 0             |
| 13/06/2011 | \$ / R On 12 December 2014  | 8.55   | P            | Foreign Exchange Future | 1.21000   | 1.20700                         | 0             |
| 13/06/2011 | \$ / R On 12 December 2014  | 8.50   | P            | Foreign Exchange Future | 1.17600   | 1.17400                         | 0             |
| 13/06/2011 | \$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 9.11550   | 9.12080                         | 0             |
| 13/06/2011 | \$ / R On 14 December 2015  | 9.20   | C            | Foreign Exchange Future | 1.40900   | 1.41100                         | 0             |
| 13/06/2011 | \$ / R On 14 December 2015  | 9.25   | C            | Foreign Exchange Future | 1.39200   | 1.39500                         | 0             |
| 13/06/2011 | \$ / R On 14 December 2015  | 9.15   | C            | Foreign Exchange Future | 1.42500   | 1.42800                         | 0             |
| 13/06/2011 | \$ / R On 14 December 2015  | 9.15   | P            | Foreign Exchange Future | 1.46000   | 1.45700                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.52700   | 1.52400                         | 0             |
| 13/06/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.49400   | 1.49000                         | 0             |
| 13/06/2011 | \$ / R MAXI On 13 June 2011      |        |              | Foreign Exchange Future | 6.79250   | 6.79670                         | 0             |
| 13/06/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.00000   | 0.00025                         | 0             |
| 13/06/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.00000   | 0.00009                         | 0             |
| 13/06/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.00000   | 0.00071                         | 0             |
| 13/06/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 13/06/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.55750   | 0.55330                         | 0             |
| 13/06/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.20750   | 0.20401                         | 0             |
| 13/06/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.30750   | 0.30339                         | 0             |
| 13/06/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.25750   | 0.25355                         | 0             |
| 13/06/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.88640   | 6.89220                         | 407           |
| 13/06/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.13745   | 0.14381                         | 0             |
| 13/06/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.12466   | 0.13069                         | 0             |
| 13/06/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.15163   | 0.15832                         | 0             |
| 13/06/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.31523   | 0.31612                         | 0             |
| 13/06/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.38826   | 0.38849                         | 0             |
| 13/06/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.35105   | 0.35161                         | 0             |
| 13/06/2011 | \$ / R MAXI On 19 December 2011  |        |              | Foreign Exchange Future | 6.98150   | 6.98700                         | 0             |
| 13/06/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.29650   | 0.00000                         | 0             |
| 13/06/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | C            | Foreign Exchange Future | 0.27779   | 0.00000                         | 0             |
| 13/06/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | C            | Foreign Exchange Future | 0.32023   | 0.00000                         | 0             |
| 13/06/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | P            | Foreign Exchange Future | 0.28873   | 0.00000                         | 0             |
| 13/06/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | P            | Foreign Exchange Future | 0.34629   | 0.00000                         | 0             |
| 13/06/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | P            | Foreign Exchange Future | 0.31500   | 0.00000                         | 0             |
| 13/06/2011 | £ / R On 13 June 2011            |        |              | Foreign Exchange Future | 11.08630  | 11.02870                        | 0             |
| 13/06/2011 | £ / R On 13 June 2011            | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 13/06/2011 | £ / R On 13 June 2011            | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 13/06/2011 | £ / R On 13 June 2011            | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 13/06/2011 | £ / R On 13 June 2011            | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 13/06/2011 | £ / R On 13 June 2011            | 10.75  | C            | Foreign Exchange Future | 0.33600   | 0.28000                         | 0             |
| 13/06/2011 | £ / R On 13 June 2011            | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | £ / R On 13 June 2011      | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 13/06/2011 | £ / R On 13 June 2011      | 11.55  | P            | Foreign Exchange Future | 0.46400   | 0.52100                         | 0             |
| 13/06/2011 | £ / R On 13 June 2011      | 10.75  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 13/06/2011 | £ / R On 13 June 2011      | 11.45  | P            | Foreign Exchange Future | 0.36400   | 0.42100                         | 0             |
| 13/06/2011 | £ / R On 13 June 2011      | 11.80  | P            | Foreign Exchange Future | 0.71400   | 0.77100                         | 0             |
| 13/06/2011 | £ / R On 13 June 2011      | 11.90  | P            | Foreign Exchange Future | 0.81400   | 0.87100                         | 0             |
| 13/06/2011 | £ / R On 13 June 2011      | 11.95  | P            | Foreign Exchange Future | 0.86400   | 0.92100                         | 0             |
| 13/06/2011 | £ / R On 13 June 2011      | 11.85  | P            | Foreign Exchange Future | 0.76400   | 0.82100                         | 0             |
| 13/06/2011 | £ / R On 19 September 2011 |        |              | Foreign Exchange Future | 11.21430  | 11.16960                        | 34,383        |
| 13/06/2011 | £ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.21100   | 0.20100                         | 0             |
| 13/06/2011 | £ / R On 19 September 2011 | 11.55  | C            | Foreign Exchange Future | 0.19600   | 0.18700                         | 0             |
| 13/06/2011 | £ / R On 19 September 2011 | 11.45  | C            | Foreign Exchange Future | 0.22700   | 0.21600                         | 0             |
| 13/06/2011 | £ / R On 19 September 2011 | 11.65  | C            | Foreign Exchange Future | 0.16900   | 0.16200                         | 3,455         |
| 13/06/2011 | £ / R On 19 September 2011 | 11.00  | C            | Foreign Exchange Future | 0.43100   | 0.41000                         | 3,455         |
| 13/06/2011 | £ / R On 19 September 2011 | 12.10  | C            | Foreign Exchange Future | 0.08700   | 0.08300                         | 0             |
| 13/06/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 0.97300   | 1.01300                         | 200           |
| 13/06/2011 | £ / R On 19 September 2011 | 11.00  | P            | Foreign Exchange Future | 0.21700   | 0.24000                         | 0             |
| 13/06/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.60500   | 0.64200                         | 100           |
| 13/06/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.46300   | 0.49600                         | 0             |
| 13/06/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.53200   | 0.56700                         | 0             |
| 13/06/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.49700   | 0.53100                         | 200           |
| 13/06/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.35470  | 11.30890                        | 9,537         |
| 13/06/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.35500   | 0.33800                         | 0             |
| 13/06/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.34000   | 0.32300                         | 0             |
| 13/06/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.37200   | 0.35400                         | 0             |
| 13/06/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.21700   | 0.20500                         | 0             |
| 13/06/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.06200   | 1.09600                         | 250           |
| 13/06/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.61700   | 0.64500                         | 0             |
| 13/06/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.68500   | 0.71400                         | 0             |
| 13/06/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.65000   | 0.67900                         | 0             |
| 13/06/2011 | £ / R On 19 March 2012     |        |              | Foreign Exchange Future | 11.50150  | 11.45430                        | 0             |
| 13/06/2011 | £ / R On 19 March 2012     | 11.45  | C            | Foreign Exchange Future | 0.60300   | 0.00000                         | 0             |
| 13/06/2011 | £ / R On 19 March 2012     | 11.40  | C            | Foreign Exchange Future | 0.62700   | 0.00000                         | 0             |
| 13/06/2011 | £ / R On 19 March 2012     | 11.50  | C            | Foreign Exchange Future | 0.58000   | 0.00000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | £ / R On 19 March 2012     | 11.50  | P            | Foreign Exchange Future | 0.57900   | 0.00000                         | 0             |
| 13/06/2011 | £ / R On 19 March 2012     | 11.40  | P            | Foreign Exchange Future | 0.52600   | 0.00000                         | 0             |
| 13/06/2011 | £ / R On 19 March 2012     | 11.45  | P            | Foreign Exchange Future | 0.55200   | 0.00000                         | 0             |
| 13/06/2011 | £ / R On 18 June 2012      |        |              | Foreign Exchange Future | 11.65400  | 11.60760                        | 0             |
| 13/06/2011 | £ / R On 18 June 2012      | 11.85  | C            | Foreign Exchange Future | 0.61900   | 0.59800                         | 0             |
| 13/06/2011 | £ / R On 18 June 2012      | 11.90  | C            | Foreign Exchange Future | 0.60100   | 0.58100                         | 0             |
| 13/06/2011 | £ / R On 18 June 2012      | 11.80  | C            | Foreign Exchange Future | 0.63700   | 0.61500                         | 0             |
| 13/06/2011 | £ / R On 18 June 2012      | 11.80  | P            | Foreign Exchange Future | 0.78300   | 0.80700                         | 0             |
| 13/06/2011 | £ / R On 18 June 2012      | 11.90  | P            | Foreign Exchange Future | 0.84700   | 0.87300                         | 0             |
| 13/06/2011 | £ / R On 18 June 2012      | 11.85  | P            | Foreign Exchange Future | 0.81500   | 0.84000                         | 0             |
| 13/06/2011 | ¥ / R On 13 June 2011      |        |              | Foreign Exchange Future | 0.08454   | 0.08480                         | 0             |
| 13/06/2011 | ¥ / R On 13 June 2011      | 0.09   | C            | Foreign Exchange Future | 0.00000   | 0.00055                         | 0             |
| 13/06/2011 | ¥ / R On 13 June 2011      | 0.08   | C            | Foreign Exchange Future | 0.00954   | 0.00980                         | 0             |
| 13/06/2011 | ¥ / R On 13 June 2011      | 0.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 13/06/2011 | ¥ / R On 13 June 2011      | 0.10   | P            | Foreign Exchange Future | 0.01046   | 0.01020                         | 0             |
| 13/06/2011 | ¥ / R On 13 June 2011      | 0.08   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 13/06/2011 | ¥ / R On 13 June 2011      | 0.09   | P            | Foreign Exchange Future | 0.00046   | 0.00075                         | 0             |
| 13/06/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08590   | 0.08600                         | 12,290        |
| 13/06/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00661   | 0.00671                         | 0             |
| 13/06/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00183   | 0.00190                         | 0             |
| 13/06/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01592   | 0.01602                         | 0             |
| 13/06/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 13/06/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41410  | 11.41400                        | 0             |
| 13/06/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00002   | 0.00002                         | 0             |
| 13/06/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00593   | 0.00590                         | 0             |
| 13/06/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00071   | 0.00071                         | 0             |
| 13/06/2011 | ¥ / R On 19 December 2011  |        |              | Foreign Exchange Future | 0.08720   | 0.08730                         | 0             |
| 13/06/2011 | ¥ / R On 19 December 2011  | 0.08   | C            | Foreign Exchange Future | 0.00851   | 0.00000                         | 0             |
| 13/06/2011 | ¥ / R On 19 December 2011  | 0.09   | C            | Foreign Exchange Future | 0.00361   | 0.00000                         | 0             |
| 13/06/2011 | ¥ / R On 19 December 2011  | 0.07   | C            | Foreign Exchange Future | 0.01728   | 0.00000                         | 0             |
| 13/06/2011 | ¥ / R On 19 December 2011  | 0.07   | P            | Foreign Exchange Future | 0.00008   | 0.00000                         | 0             |
| 13/06/2011 | ¥ / R On 19 December 2011  | 0.09   | P            | Foreign Exchange Future | 0.00641   | 0.00000                         | 0             |
| 13/06/2011 | ¥ / R On 19 December 2011  | 0.08   | P            | Foreign Exchange Future | 0.00131   | 0.00000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | € / R On 13 June 2011      |        |              | Foreign Exchange Future | 9.76690   | 9.76240                         | 0             |
| 13/06/2011 | € / R On 13 June 2011      | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.02200                         | 0             |
| 13/06/2011 | € / R On 13 June 2011      | 9.85   | C            | Foreign Exchange Future | 0.00000   | 0.01100                         | 0             |
| 13/06/2011 | € / R On 13 June 2011      | 9.75   | C            | Foreign Exchange Future | 0.01700   | 0.04200                         | 0             |
| 13/06/2011 | € / R On 13 June 2011      | 9.75   | P            | Foreign Exchange Future | 0.00000   | 0.03000                         | 0             |
| 13/06/2011 | € / R On 13 June 2011      | 9.85   | P            | Foreign Exchange Future | 0.08300   | 0.09900                         | 0             |
| 13/06/2011 | € / R On 13 June 2011      | 9.80   | P            | Foreign Exchange Future | 0.03300   | 0.06000                         | 0             |
| 13/06/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.87470   | 9.87270                         | 56,112        |
| 13/06/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.38500   | 0.39000                         | 0             |
| 13/06/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.35500   | 0.36000                         | 0             |
| 13/06/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.41800   | 0.42200                         | 0             |
| 13/06/2011 | € / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.29800   | 0.30300                         | 3,590         |
| 13/06/2011 | € / R On 19 September 2011 | 10.40  | C            | Foreign Exchange Future | 0.11000   | 0.11500                         | 3,590         |
| 13/06/2011 | € / R On 19 September 2011 | 10.40  | P            | Foreign Exchange Future | 0.63500   | 0.64200                         | 0             |
| 13/06/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.14300   | 0.14900                         | 0             |
| 13/06/2011 | € / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 0.22300   | 0.23000                         | 0             |
| 13/06/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.18000   | 0.18700                         | 0             |
| 13/06/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.16000   | 0.16700                         | 0             |
| 13/06/2011 | € / R On 19 December 2011  |        |              | Foreign Exchange Future | 9.98220   | 9.97950                         | 4,736         |
| 13/06/2011 | € / R On 19 December 2011  | 9.80   | C            | Foreign Exchange Future | 0.47700   | 0.48100                         | 0             |
| 13/06/2011 | € / R On 19 December 2011  | 9.75   | C            | Foreign Exchange Future | 0.50600   | 0.50900                         | 0             |
| 13/06/2011 | € / R On 19 December 2011  | 9.85   | C            | Foreign Exchange Future | 0.45000   | 0.45400                         | 0             |
| 13/06/2011 | € / R On 19 December 2011  | 9.85   | P            | Foreign Exchange Future | 0.31800   | 0.32500                         | 0             |
| 13/06/2011 | € / R On 19 December 2011  | 9.75   | P            | Foreign Exchange Future | 0.27400   | 0.28000                         | 0             |
| 13/06/2011 | € / R On 19 December 2011  | 9.80   | P            | Foreign Exchange Future | 0.29500   | 0.30200                         | 0             |
| 13/06/2011 | € / R On 19 March 2012     |        |              | Foreign Exchange Future | 10.09590  | 10.09220                        | 5,000         |
| 13/06/2011 | € / R On 19 March 2012     | 10.10  | C            | Foreign Exchange Future | 0.47800   | 0.00000                         | 0             |
| 13/06/2011 | € / R On 19 March 2012     | 10.05  | C            | Foreign Exchange Future | 0.50200   | 0.00000                         | 0             |
| 13/06/2011 | € / R On 19 March 2012     | 10.15  | C            | Foreign Exchange Future | 0.45900   | 0.00000                         | 0             |
| 13/06/2011 | € / R On 19 March 2012     | 10.15  | P            | Foreign Exchange Future | 0.51300   | 0.00000                         | 0             |
| 13/06/2011 | € / R On 19 March 2012     | 10.05  | P            | Foreign Exchange Future | 0.45600   | 0.00000                         | 0             |
| 13/06/2011 | € / R On 19 March 2012     | 10.10  | P            | Foreign Exchange Future | 0.48200   | 0.00000                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | AU\$ / R On 13 June 2011      |        |              | Foreign Exchange Future | 7.18250   | 7.17190                         | 0             |
| 13/06/2011 | AU\$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.53300   | 0.52200                         | 0             |
| 13/06/2011 | AU\$ / R On 13 June 2011      | 6.70   | C            | Foreign Exchange Future | 0.48300   | 0.47200                         | 0             |
| 13/06/2011 | AU\$ / R On 13 June 2011      | 6.60   | C            | Foreign Exchange Future | 0.58300   | 0.57200                         | 0             |
| 13/06/2011 | AU\$ / R On 13 June 2011      | 6.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 13/06/2011 | AU\$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 13/06/2011 | AU\$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 13/06/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.18960   | 7.18530                         | 28,046        |
| 13/06/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.56500   | 0.56300                         | 0             |
| 13/06/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.61100   | 0.60900                         | 0             |
| 13/06/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.52100   | 0.51900                         | 0             |
| 13/06/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.03100   | 0.03400                         | 0             |
| 13/06/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.02100   | 0.02400                         | 0             |
| 13/06/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.02500   | 0.02800                         | 0             |
| 13/06/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.20510   | 7.20020                         | 889           |
| 13/06/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.61200   | 0.60900                         | 0             |
| 13/06/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.57200   | 0.56900                         | 0             |
| 13/06/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.65300   | 0.65000                         | 0             |
| 13/06/2011 | AU\$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.13300   | 0.13300                         | 0             |
| 13/06/2011 | AU\$ / R On 19 December 2011  | 7.50   | P            | Foreign Exchange Future | 0.42800   | 0.43300                         | 0             |
| 13/06/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.04800   | 0.05000                         | 0             |
| 13/06/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.06700   | 0.06900                         | 0             |
| 13/06/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.05700   | 0.05900                         | 0             |
| 13/06/2011 | AU\$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.22500   | 7.21990                         | 0             |
| 13/06/2011 | AU\$ / R On 19 March 2012     | 7.25   | C            | Foreign Exchange Future | 0.27700   | 0.00000                         | 0             |
| 13/06/2011 | AU\$ / R On 19 March 2012     | 7.30   | C            | Foreign Exchange Future | 0.25700   | 0.00000                         | 0             |
| 13/06/2011 | AU\$ / R On 19 March 2012     | 7.20   | C            | Foreign Exchange Future | 0.29700   | 0.00000                         | 0             |
| 13/06/2011 | AU\$ / R On 19 March 2012     | 7.20   | P            | Foreign Exchange Future | 0.27200   | 0.00000                         | 0             |
| 13/06/2011 | AU\$ / R On 19 March 2012     | 7.30   | P            | Foreign Exchange Future | 0.33200   | 0.00000                         | 0             |
| 13/06/2011 | AU\$ / R On 19 March 2012     | 7.25   | P            | Foreign Exchange Future | 0.30200   | 0.00000                         | 0             |
| 13/06/2011 | AU\$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 8.14170   | 8.11400                         | 0             |
| 13/06/2011 | AU\$ / R On 14 December 2015  | 7.30   | C            | Foreign Exchange Future | 1.32000   | 1.30500                         | 0             |
| 13/06/2011 | AU\$ / R On 14 December 2015  | 7.35   | C            | Foreign Exchange Future | 1.29300   | 1.27800                         | 0             |
| 13/06/2011 | AU\$ / R On 14 December 2015  | 7.25   | C            | Foreign Exchange Future | 1.34800   | 1.33300                         | 0             |

| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | AU\$ / R On 14 December 2015       | 7.25   | P            | Foreign Exchange Future | 0.45600   | 0.46900                         | 0             |
| 13/06/2011 | AU\$ / R On 14 December 2015       | 7.35   | P            | Foreign Exchange Future | 0.50100   | 0.51400                         | 0             |
| 13/06/2011 | AU\$ / R On 14 December 2015       | 7.30   | P            | Foreign Exchange Future | 0.47800   | 0.49100                         | 0             |
| 13/06/2011 | CAD/ R On 13 June 2011             |        |              | Foreign Exchange Future | 6.95350   | 6.95370                         | 0             |
| 13/06/2011 | CAD/ R On 13 June 2011             | 6.90   | C            | Foreign Exchange Future | 0.05400   | 0.06600                         | 0             |
| 13/06/2011 | CAD/ R On 13 June 2011             | 6.95   | C            | Foreign Exchange Future | 0.00400   | 0.03200                         | 0             |
| 13/06/2011 | CAD/ R On 13 June 2011             | 6.85   | C            | Foreign Exchange Future | 0.10400   | 0.10800                         | 0             |
| 13/06/2011 | CAD/ R On 13 June 2011             | 6.85   | P            | Foreign Exchange Future | 0.00100   | 0.00400                         | 0             |
| 13/06/2011 | CAD/ R On 13 June 2011             | 6.95   | P            | Foreign Exchange Future | 0.00100   | 0.02800                         | 0             |
| 13/06/2011 | CAD/ R On 13 June 2011             | 6.90   | P            | Foreign Exchange Future | 0.00100   | 0.01200                         | 0             |
| 13/06/2011 | CAD/ R On 19 September 2011        |        |              | Foreign Exchange Future | 7.02880   | 7.03510                         | 800           |
| 13/06/2011 | CAD/ R On 19 September 2011        | 7.25   | C            | Foreign Exchange Future | 0.09000   | 0.10100                         | 0             |
| 13/06/2011 | CAD/ R On 19 September 2011        | 7.30   | C            | Foreign Exchange Future | 0.07800   | 0.08900                         | 0             |
| 13/06/2011 | CAD/ R On 19 September 2011        | 7.20   | C            | Foreign Exchange Future | 0.10400   | 0.11600                         | 0             |
| 13/06/2011 | CAD/ R On 19 September 2011        | 7.20   | P            | Foreign Exchange Future | 0.27500   | 0.28100                         | 0             |
| 13/06/2011 | CAD/ R On 19 September 2011        | 7.30   | P            | Foreign Exchange Future | 0.34900   | 0.35400                         | 0             |
| 13/06/2011 | CAD/ R On 19 September 2011        | 7.25   | P            | Foreign Exchange Future | 0.31100   | 0.31600                         | 0             |
| 13/06/2011 | CAD/ R On 19 December 2011         |        |              | Foreign Exchange Future | 7.10850   | 7.11500                         | 0             |
| 13/06/2011 | CAD/ R On 19 December 2011         | 7.25   | C            | Foreign Exchange Future | 0.19700   | 0.00000                         | 0             |
| 13/06/2011 | CAD/ R On 19 December 2011         | 7.20   | C            | Foreign Exchange Future | 0.21500   | 0.00000                         | 0             |
| 13/06/2011 | CAD/ R On 19 December 2011         | 7.30   | C            | Foreign Exchange Future | 0.18100   | 0.00000                         | 0             |
| 13/06/2011 | CAD/ R On 19 December 2011         | 7.30   | P            | Foreign Exchange Future | 0.37300   | 0.00000                         | 0             |
| 13/06/2011 | CAD/ R On 19 December 2011         | 7.20   | P            | Foreign Exchange Future | 0.30700   | 0.00000                         | 0             |
| 13/06/2011 | CAD/ R On 19 December 2011         | 7.25   | P            | Foreign Exchange Future | 0.33900   | 0.00000                         | 0             |
| 13/06/2011 | CF CANDO CAAD On 19 September 2011 |        |              | Can-Do Future           | 0.02960   | 0.02640                         | 22,388        |
| 13/06/2011 | CF CANDO CAAE On 19 September 2011 |        |              | Can-Do Future           | 0.11270   | 0.11810                         | 21,898        |
| 13/06/2011 | CHF / R On 13 June 2011            |        |              | Foreign Exchange Future | 8.11350   | 8.06920                         | 0             |
| 13/06/2011 | CHF / R On 13 June 2011            | 7.10   | C            | Foreign Exchange Future | 1.01400   | 0.96900                         | 0             |
| 13/06/2011 | CHF / R On 13 June 2011            | 7.15   | C            | Foreign Exchange Future | 0.96400   | 0.91900                         | 0             |
| 13/06/2011 | CHF / R On 13 June 2011            | 7.05   | C            | Foreign Exchange Future | 1.06400   | 1.01900                         | 0             |
| 13/06/2011 | CHF / R On 13 June 2011            | 7.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |

| Date       | Contract Details             | Strike   | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 13/06/2011 | CHF / R On 13 June 2011      | 7.15     | P            | Foreign Exchange Future | 0.00100      | 0.00000                         | 0             |
| 13/06/2011 | CHF / R On 13 June 2011      | 7.10     | P            | Foreign Exchange Future | 0.00100      | 0.00000                         | 0             |
| 13/06/2011 | CHF / R On 19 September 2011 |          |              | Foreign Exchange Future | 8.23310      | 8.18700                         | 950           |
| 13/06/2011 | CHF / R On 19 September 2011 | 7.65     | C            | Foreign Exchange Future | 0.64300      | 0.60500                         | 0             |
| 13/06/2011 | CHF / R On 19 September 2011 | 7.70     | C            | Foreign Exchange Future | 0.60300      | 0.56600                         | 0             |
| 13/06/2011 | CHF / R On 19 September 2011 | 7.60     | C            | Foreign Exchange Future | 0.68500      | 0.64500                         | 0             |
| 13/06/2011 | CHF / R On 19 September 2011 | 7.60     | P            | Foreign Exchange Future | 0.05200      | 0.05800                         | 0             |
| 13/06/2011 | CHF / R On 19 September 2011 | 7.70     | P            | Foreign Exchange Future | 0.07000      | 0.07900                         | 0             |
| 13/06/2011 | CHF / R On 19 September 2011 | 7.65     | P            | Foreign Exchange Future | 0.06000      | 0.06800                         | 0             |
| 13/06/2011 | CHF / R On 19 December 2011  |          |              | Foreign Exchange Future | 8.35210      | 8.30530                         | 50            |
| 13/06/2011 | CHF / R On 19 December 2011  | 8.30     | C            | Foreign Exchange Future | 0.40100      | 0.00000                         | 0             |
| 13/06/2011 | CHF / R On 19 December 2011  | 8.35     | C            | Foreign Exchange Future | 0.37800      | 0.00000                         | 0             |
| 13/06/2011 | CHF / R On 19 December 2011  | 8.25     | C            | Foreign Exchange Future | 0.42500      | 0.00000                         | 0             |
| 13/06/2011 | CHF / R On 19 December 2011  | 8.25     | P            | Foreign Exchange Future | 0.32300      | 0.00000                         | 0             |
| 13/06/2011 | CHF / R On 19 December 2011  | 8.35     | P            | Foreign Exchange Future | 0.37600      | 0.00000                         | 0             |
| 13/06/2011 | CHF / R On 19 December 2011  | 8.30     | P            | Foreign Exchange Future | 0.34900      | 0.00000                         | 0             |
| 13/06/2011 | RAIN On 13 June 2011         |          |              | Foreign Exchange Future | 13,840.02000 | 13,841.42000                    | 0             |
| 13/06/2011 | RAIN On 13 June 2011         | 13500.00 | C            | Foreign Exchange Future | 340.00000    | 341.40000                       | 0             |
| 13/06/2011 | RAIN On 13 June 2011         | 13500.01 | C            | Foreign Exchange Future | 340.00000    | 341.40000                       | 0             |
| 13/06/2011 | RAIN On 13 June 2011         | 13499.99 | C            | Foreign Exchange Future | 340.00000    | 341.40000                       | 0             |
| 13/06/2011 | RAIN On 13 June 2011         | 13499.99 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 13/06/2011 | RAIN On 13 June 2011         | 13500.01 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 13/06/2011 | RAIN On 13 June 2011         | 13500.00 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 13/06/2011 | RAIN On 19 September 2011    |          |              | Foreign Exchange Future | 14,023.67000 | 14,025.00000                    | 0             |
| 13/06/2011 | YUAN/R On 13 June 2011       |          |              | Foreign Exchange Future | 1.04780      | 1.04870                         | 0             |
| 13/06/2011 | YUAN/R On 13 June 2011       | 1.05     | C            | Foreign Exchange Future | 0.00000      | 0.00430                         | 0             |
| 13/06/2011 | YUAN/R On 13 June 2011       | 1.00     | C            | Foreign Exchange Future | 0.04780      | 0.04870                         | 0             |
| 13/06/2011 | YUAN/R On 13 June 2011       | 1.10     | C            | Foreign Exchange Future | 0.00000      | 0.00010                         | 0             |
| 13/06/2011 | YUAN/R On 13 June 2011       | 1.10     | P            | Foreign Exchange Future | 0.05220      | 0.05140                         | 0             |
| 13/06/2011 | YUAN/R On 13 June 2011       | 1.00     | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 13/06/2011 | YUAN/R On 13 June 2011       | 1.05     | P            | Foreign Exchange Future | 0.00220      | 0.00560                         | 0             |
| 13/06/2011 | YUAN/R On 19 September 2011  |          |              | Foreign Exchange Future | 1.06450      | 1.06490                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | YUAN/R On 19 September 2011 | 1.10   | C            | Foreign Exchange Future | 0.01940   | 0.02010                         | 0             |
| 13/06/2011 | YUAN/R On 19 September 2011 | 1.05   | C            | Foreign Exchange Future | 0.03840   | 0.03920                         | 0             |
| 13/06/2011 | YUAN/R On 19 September 2011 | 1.15   | C            | Foreign Exchange Future | 0.00980   | 0.01030                         | 0             |
| 13/06/2011 | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.09530   | 0.09540                         | 0             |
| 13/06/2011 | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.02390   | 0.02430                         | 0             |
| 13/06/2011 | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.05490   | 0.05520                         | 0             |
| 13/06/2011 | YUAN/R On 19 December 2011  |        |              | Foreign Exchange Future | 1.08280   | 1.08350                         | 0             |
| 13/06/2011 | YUAN/R On 19 December 2011  | 1.10   | C            | Foreign Exchange Future | 0.04000   | 0.00000                         | 0             |
| 13/06/2011 | YUAN/R On 19 December 2011  | 1.15   | C            | Foreign Exchange Future | 0.02580   | 0.00000                         | 0             |
| 13/06/2011 | YUAN/R On 19 December 2011  | 1.05   | C            | Foreign Exchange Future | 0.06240   | 0.00000                         | 0             |
| 13/06/2011 | YUAN/R On 19 December 2011  | 1.05   | P            | Foreign Exchange Future | 0.02960   | 0.00000                         | 0             |
| 13/06/2011 | YUAN/R On 19 December 2011  | 1.15   | P            | Foreign Exchange Future | 0.09300   | 0.00000                         | 0             |
| 13/06/2011 | YUAN/R On 19 December 2011  | 1.10   | P            | Foreign Exchange Future | 0.05720   | 0.00000                         | 0             |
| 14/06/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.85670   | 6.88640                         | 351,732       |
| 14/06/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.02500   | 0.02600                         | 0             |
| 14/06/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.02300   | 0.02400                         | 0             |
| 14/06/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.02600   | 0.02800                         | 3,000         |
| 14/06/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.03600   | 0.03900                         | 2,800         |
| 14/06/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.07200   | 0.07700                         | 5,000         |
| 14/06/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.23600   | 0.25600                         | 0             |
| 14/06/2011 | \$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.10500   | 0.11300                         | 5,250         |
| 14/06/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.19000   | 0.20400                         | 5,250         |
| 14/06/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.06600   | 0.07100                         | 10,000        |
| 14/06/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.05000   | 0.05400                         | 200           |
| 14/06/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.29500   | 0.31600                         | 0             |
| 14/06/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.36000   | 0.38300                         | 6,060         |
| 14/06/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.12800   | 0.13700                         | 6,060         |
| 14/06/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 14/06/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.08700   | 0.09300                         | 500           |
| 14/06/2011 | \$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.44800   | 0.42700                         | 0             |
| 14/06/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.53000   | 0.50700                         | 0             |
| 14/06/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 2.94400   | 2.91600                         | 0             |
| 14/06/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.37100   | 0.35100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.13800   | 0.13000                         | 5,000         |
| 14/06/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.10300   | 0.09700                         | 0             |
| 14/06/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.79300   | 0.76800                         | 0             |
| 14/06/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.23300   | 0.21800                         | 10,000        |
| 14/06/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.65900   | 0.63500                         | 0             |
| 14/06/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.17900   | 0.17000                         | 10,000        |
| 14/06/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.61500   | 0.59100                         | 2,800         |
| 14/06/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.16900   | 1.14200                         | 0             |
| 14/06/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.97900   | 0.95300                         | 0             |
| 14/06/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.26600   | 1.23800                         | 0             |
| 14/06/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.21800   | 1.19000                         | 0             |
| 14/06/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.95150   | 6.98150                         | 43,958        |
| 14/06/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.18100   | 0.18900                         | 0             |
| 14/06/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.17000   | 0.17800                         | 0             |
| 14/06/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.19200   | 0.20200                         | 0             |
| 14/06/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.40800   | 0.42800                         | 6,425         |
| 14/06/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.08600   | 0.09000                         | 2,962         |
| 14/06/2011 | \$ / R On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.28300   | 0.29700                         | 2,962         |
| 14/06/2011 | \$ / R On 19 December 2011  | 7.25   | C            | Foreign Exchange Future | 0.20500   | 0.21500                         | 500           |
| 14/06/2011 | \$ / R On 19 December 2011  | 7.25   | P            | Foreign Exchange Future | 0.50400   | 0.48400                         | 0             |
| 14/06/2011 | \$ / R On 19 December 2011  | 7.00   | P            | Foreign Exchange Future | 0.33200   | 0.31600                         | 0             |
| 14/06/2011 | \$ / R On 19 December 2011  | 8.00   | P            | Foreign Exchange Future | 1.13500   | 1.10900                         | 0             |
| 14/06/2011 | \$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.54100   | 0.52100                         | 0             |
| 14/06/2011 | \$ / R On 19 December 2011  | 6.75   | P            | Foreign Exchange Future | 0.20700   | 0.19700                         | 0             |
| 14/06/2011 | \$ / R On 19 December 2011  | 7.40   | P            | Foreign Exchange Future | 0.61900   | 0.59700                         | 0             |
| 14/06/2011 | \$ / R On 19 December 2011  | 7.35   | P            | Foreign Exchange Future | 0.58000   | 0.55800                         | 0             |
| 14/06/2011 | \$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.05100   | 7.08170                         | 13,308        |
| 14/06/2011 | \$ / R On 19 March 2012     | 7.04   | C            | Foreign Exchange Future | 0.38100   | 0.39600                         | 0             |
| 14/06/2011 | \$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 0.39800   | 0.41400                         | 0             |
| 14/06/2011 | \$ / R On 19 March 2012     | 7.09   | C            | Foreign Exchange Future | 0.36100   | 0.37500                         | 0             |
| 14/06/2011 | \$ / R On 19 March 2012     | 6.99   | C            | Foreign Exchange Future | 0.40500   | 0.42100                         | 0             |
| 14/06/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.34000   | 0.32500                         | 0             |
| 14/06/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.39600   | 0.37900                         | 0             |
| 14/06/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.34700   | 0.33200                         | 1,000         |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.36600   | 0.35000                         | 0             |
| 14/06/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 7.15600   | 7.18690                         | 2,000         |
| 14/06/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 0.41100   | 0.42500                         | 0             |
| 14/06/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 0.39400   | 0.40700                         | 0             |
| 14/06/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 0.42900   | 0.44300                         | 0             |
| 14/06/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.47300   | 0.45600                         | 0             |
| 14/06/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.53800   | 0.52000                         | 0             |
| 14/06/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.50500   | 0.48800                         | 0             |
| 14/06/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.26820   | 7.29940                         | 0             |
| 14/06/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.54500   | 0.56300                         | 0             |
| 14/06/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.52200   | 0.54100                         | 0             |
| 14/06/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 0.50400   | 0.51900                         | 11,000        |
| 14/06/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 0.56800   | 0.58700                         | 13,000        |
| 14/06/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.45000   | 0.43800                         | 0             |
| 14/06/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.53600   | 0.52000                         | 0             |
| 14/06/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.50400   | 0.49200                         | 0             |
| 14/06/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.47700   | 0.46400                         | 0             |
| 14/06/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 7.37670   | 7.40810                         | 0             |
| 14/06/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 0.47100   | 0.48400                         | 0             |
| 14/06/2011 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.39300   | 0.40400                         | 300           |
| 14/06/2011 | \$ / R On 14 December 2012  | 7.75   | C            | Foreign Exchange Future | 0.45700   | 0.47000                         | 0             |
| 14/06/2011 | \$ / R On 14 December 2012  | 7.65   | C            | Foreign Exchange Future | 0.48600   | 0.50000                         | 0             |
| 14/06/2011 | \$ / R On 14 December 2012  | 7.65   | P            | Foreign Exchange Future | 0.75900   | 0.74200                         | 0             |
| 14/06/2011 | \$ / R On 14 December 2012  | 8.00   | P            | Foreign Exchange Future | 1.01600   | 0.99600                         | 0             |
| 14/06/2011 | \$ / R On 14 December 2012  | 7.75   | P            | Foreign Exchange Future | 0.83000   | 0.81200                         | 0             |
| 14/06/2011 | \$ / R On 14 December 2012  | 7.70   | P            | Foreign Exchange Future | 0.79400   | 0.77600                         | 0             |
| 14/06/2011 | \$ / R On 12 December 2014  |        |              | Foreign Exchange Future | 8.35660   | 8.39070                         | 0             |
| 14/06/2011 | \$ / R On 12 December 2014  | 8.50   | C            | Foreign Exchange Future | 1.04900   | 1.06700                         | 0             |
| 14/06/2011 | \$ / R On 12 December 2014  | 8.00   | C            | Foreign Exchange Future | 1.23000   | 1.25000                         | 200           |
| 14/06/2011 | \$ / R On 12 December 2014  | 8.45   | C            | Foreign Exchange Future | 1.06600   | 1.08400                         | 0             |
| 14/06/2011 | \$ / R On 12 December 2014  | 8.55   | C            | Foreign Exchange Future | 1.03300   | 1.05100                         | 0             |
| 14/06/2011 | \$ / R On 12 December 2014  | 8.55   | P            | Foreign Exchange Future | 1.22600   | 1.21000                         | 0             |
| 14/06/2011 | \$ / R On 12 December 2014  | 8.45   | P            | Foreign Exchange Future | 1.15900   | 1.14300                         | 0             |
| 14/06/2011 | \$ / R On 12 December 2014  | 8.00   | P            | Foreign Exchange Future | 0.87300   | 0.85900                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | \$ / R On 12 December 2014       | 8.50   | P            | Foreign Exchange Future | 1.19200   | 1.17600                         | 0             |
| 14/06/2011 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.08840   | 9.11550                         | 0             |
| 14/06/2011 | \$ / R On 14 December 2015       | 9.20   | C            | Foreign Exchange Future | 1.39200   | 1.40900                         | 0             |
| 14/06/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.40900   | 1.42500                         | 0             |
| 14/06/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.37600   | 1.39200                         | 0             |
| 14/06/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.53800   | 1.52700                         | 0             |
| 14/06/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.47100   | 1.46000                         | 0             |
| 14/06/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.50400   | 1.49400                         | 0             |
| 14/06/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.85670   | 6.88640                         | 407           |
| 14/06/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.12803   | 0.13745                         | 0             |
| 14/06/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.11606   | 0.12466                         | 0             |
| 14/06/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.14132   | 0.15163                         | 0             |
| 14/06/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.33462   | 0.31523                         | 0             |
| 14/06/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.40936   | 0.38826                         | 0             |
| 14/06/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.37133   | 0.35105                         | 0             |
| 14/06/2011 | \$ / R MAXI On 19 December 2011  |        |              | Foreign Exchange Future | 6.95150   | 6.98150                         | 0             |
| 14/06/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.28310   | 0.29650                         | 0             |
| 14/06/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | C            | Foreign Exchange Future | 0.26517   | 0.27779                         | 0             |
| 14/06/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | C            | Foreign Exchange Future | 0.30231   | 0.32023                         | 0             |
| 14/06/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | P            | Foreign Exchange Future | 0.30081   | 0.28873                         | 0             |
| 14/06/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | P            | Foreign Exchange Future | 0.36367   | 0.34629                         | 0             |
| 14/06/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | P            | Foreign Exchange Future | 0.33160   | 0.31500                         | 0             |
| 14/06/2011 | £ / R On 19 September 2011       |        |              | Foreign Exchange Future | 11.23060  | 11.21430                        | 34,382        |
| 14/06/2011 | £ / R On 19 September 2011       | 11.50  | C            | Foreign Exchange Future | 0.21600   | 0.21100                         | 0             |
| 14/06/2011 | £ / R On 19 September 2011       | 11.55  | C            | Foreign Exchange Future | 0.20100   | 0.19600                         | 0             |
| 14/06/2011 | £ / R On 19 September 2011       | 11.45  | C            | Foreign Exchange Future | 0.23200   | 0.22700                         | 0             |
| 14/06/2011 | £ / R On 19 September 2011       | 11.65  | C            | Foreign Exchange Future | 0.17300   | 0.16900                         | 3,455         |
| 14/06/2011 | £ / R On 19 September 2011       | 11.00  | C            | Foreign Exchange Future | 0.44100   | 0.43100                         | 3,455         |
| 14/06/2011 | £ / R On 19 September 2011       | 12.10  | C            | Foreign Exchange Future | 0.08800   | 0.08700                         | 0             |
| 14/06/2011 | £ / R On 19 September 2011       | 12.10  | P            | Foreign Exchange Future | 0.95700   | 0.97300                         | 200           |
| 14/06/2011 | £ / R On 19 September 2011       | 11.00  | P            | Foreign Exchange Future | 0.21000   | 0.21700                         | 0             |
| 14/06/2011 | £ / R On 19 September 2011       | 11.65  | P            | Foreign Exchange Future | 0.59200   | 0.60500                         | 100           |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.45100   | 0.46300                         | 0             |
| 14/06/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.52000   | 0.53200                         | 0             |
| 14/06/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.48500   | 0.49700                         | 200           |
| 14/06/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.37120  | 11.35470                        | 9,537         |
| 14/06/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.36200   | 0.35500                         | 0             |
| 14/06/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.34600   | 0.34000                         | 0             |
| 14/06/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.37900   | 0.37200                         | 0             |
| 14/06/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.22100   | 0.21700                         | 0             |
| 14/06/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.05000   | 1.06200                         | 250           |
| 14/06/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.60800   | 0.61700                         | 0             |
| 14/06/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.67500   | 0.68500                         | 0             |
| 14/06/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.64100   | 0.65000                         | 0             |
| 14/06/2011 | £ / R On 19 March 2012     |        |              | Foreign Exchange Future | 11.51700  | 11.50150                        | 0             |
| 14/06/2011 | £ / R On 19 March 2012     | 11.45  | C            | Foreign Exchange Future | 0.61300   | 0.60300                         | 0             |
| 14/06/2011 | £ / R On 19 March 2012     | 11.40  | C            | Foreign Exchange Future | 0.63700   | 0.62700                         | 0             |
| 14/06/2011 | £ / R On 19 March 2012     | 11.50  | C            | Foreign Exchange Future | 0.59000   | 0.58000                         | 0             |
| 14/06/2011 | £ / R On 19 March 2012     | 11.50  | P            | Foreign Exchange Future | 0.57300   | 0.57900                         | 0             |
| 14/06/2011 | £ / R On 19 March 2012     | 11.40  | P            | Foreign Exchange Future | 0.52000   | 0.52600                         | 0             |
| 14/06/2011 | £ / R On 19 March 2012     | 11.45  | P            | Foreign Exchange Future | 0.54600   | 0.55200                         | 0             |
| 14/06/2011 | £ / R On 18 June 2012      |        |              | Foreign Exchange Future | 11.67100  | 11.65400                        | 0             |
| 14/06/2011 | £ / R On 18 June 2012      | 11.85  | C            | Foreign Exchange Future | 0.62700   | 0.61900                         | 0             |
| 14/06/2011 | £ / R On 18 June 2012      | 11.90  | C            | Foreign Exchange Future | 0.60900   | 0.60100                         | 0             |
| 14/06/2011 | £ / R On 18 June 2012      | 11.80  | C            | Foreign Exchange Future | 0.64600   | 0.63700                         | 0             |
| 14/06/2011 | £ / R On 18 June 2012      | 11.80  | P            | Foreign Exchange Future | 0.77500   | 0.78300                         | 0             |
| 14/06/2011 | £ / R On 18 June 2012      | 11.90  | P            | Foreign Exchange Future | 0.83800   | 0.84700                         | 0             |
| 14/06/2011 | £ / R On 18 June 2012      | 11.85  | P            | Foreign Exchange Future | 0.80600   | 0.81500                         | 0             |
| 14/06/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08520   | 0.08590                         | 12,290        |
| 14/06/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00603   | 0.00661                         | 0             |
| 14/06/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00162   | 0.00183                         | 0             |
| 14/06/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 14/06/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01522   | 0.01592                         | 0             |
| 14/06/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00002   | 0.00002                         | 0             |
| 14/06/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41480  | 11.41410                        | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00642   | 0.00593                         | 0             |
| 14/06/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00083   | 0.00071                         | 0             |
| 14/06/2011 | ¥ / R On 19 December 2011  |        |              | Foreign Exchange Future | 0.08650   | 0.08720                         | 0             |
| 14/06/2011 | ¥ / R On 19 December 2011  | 0.08   | C            | Foreign Exchange Future | 0.00798   | 0.00851                         | 0             |
| 14/06/2011 | ¥ / R On 19 December 2011  | 0.09   | C            | Foreign Exchange Future | 0.00336   | 0.00361                         | 0             |
| 14/06/2011 | ¥ / R On 19 December 2011  | 0.07   | C            | Foreign Exchange Future | 0.01659   | 0.01728                         | 0             |
| 14/06/2011 | ¥ / R On 19 December 2011  | 0.07   | P            | Foreign Exchange Future | 0.00009   | 0.00008                         | 0             |
| 14/06/2011 | ¥ / R On 19 December 2011  | 0.09   | P            | Foreign Exchange Future | 0.00686   | 0.00641                         | 0             |
| 14/06/2011 | ¥ / R On 19 December 2011  | 0.08   | P            | Foreign Exchange Future | 0.00148   | 0.00131                         | 0             |
| 14/06/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.90020   | 9.87470                         | 56,137        |
| 14/06/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.40100   | 0.38500                         | 0             |
| 14/06/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.36900   | 0.35500                         | 0             |
| 14/06/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.43400   | 0.41800                         | 0             |
| 14/06/2011 | € / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.31100   | 0.29800                         | 3,590         |
| 14/06/2011 | € / R On 19 September 2011 | 10.40  | C            | Foreign Exchange Future | 0.11300   | 0.11000                         | 3,590         |
| 14/06/2011 | € / R On 19 September 2011 | 10.40  | P            | Foreign Exchange Future | 0.61300   | 0.63500                         | 0             |
| 14/06/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.13400   | 0.14300                         | 0             |
| 14/06/2011 | € / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 0.21100   | 0.22300                         | 0             |
| 14/06/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.16900   | 0.18000                         | 0             |
| 14/06/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.15100   | 0.16000                         | 0             |
| 14/06/2011 | € / R On 19 December 2011  |        |              | Foreign Exchange Future | 10.00780  | 9.98220                         | 4,736         |
| 14/06/2011 | € / R On 19 December 2011  | 9.80   | C            | Foreign Exchange Future | 0.49200   | 0.47700                         | 0             |
| 14/06/2011 | € / R On 19 December 2011  | 9.75   | C            | Foreign Exchange Future | 0.52100   | 0.50600                         | 0             |
| 14/06/2011 | € / R On 19 December 2011  | 9.85   | C            | Foreign Exchange Future | 0.46400   | 0.45000                         | 0             |
| 14/06/2011 | € / R On 19 December 2011  | 9.85   | P            | Foreign Exchange Future | 0.30600   | 0.31800                         | 0             |
| 14/06/2011 | € / R On 19 December 2011  | 9.75   | P            | Foreign Exchange Future | 0.26300   | 0.27400                         | 0             |
| 14/06/2011 | € / R On 19 December 2011  | 9.80   | P            | Foreign Exchange Future | 0.28400   | 0.29500                         | 0             |
| 14/06/2011 | € / R On 19 March 2012     |        |              | Foreign Exchange Future | 10.12100  | 10.09590                        | 5,000         |
| 14/06/2011 | € / R On 19 March 2012     | 10.10  | C            | Foreign Exchange Future | 0.48800   | 0.47800                         | 0             |
| 14/06/2011 | € / R On 19 March 2012     | 10.05  | C            | Foreign Exchange Future | 0.51200   | 0.50200                         | 0             |
| 14/06/2011 | € / R On 19 March 2012     | 10.15  | C            | Foreign Exchange Future | 0.46800   | 0.45900                         | 0             |
| 14/06/2011 | € / R On 19 March 2012     | 10.15  | P            | Foreign Exchange Future | 0.49700   | 0.51300                         | 0             |
| 14/06/2011 | € / R On 19 March 2012     | 10.05  | P            | Foreign Exchange Future | 0.44100   | 0.45600                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | € / R On 19 March 2012        | 10.10  | P            | Foreign Exchange Future | 0.46700   | 0.48200                         | 0             |
| 14/06/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.23770   | 7.18960                         | 28,046        |
| 14/06/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.61000   | 0.56500                         | 0             |
| 14/06/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.65600   | 0.61100                         | 0             |
| 14/06/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.56400   | 0.52100                         | 0             |
| 14/06/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.02600   | 0.03100                         | 0             |
| 14/06/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.01800   | 0.02100                         | 0             |
| 14/06/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.02200   | 0.02500                         | 0             |
| 14/06/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.25260   | 7.20510                         | 889           |
| 14/06/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.65200   | 0.61200                         | 0             |
| 14/06/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.61100   | 0.57200                         | 0             |
| 14/06/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.69400   | 0.65300                         | 0             |
| 14/06/2011 | AU\$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.14900   | 0.13300                         | 0             |
| 14/06/2011 | AU\$ / R On 19 December 2011  | 7.50   | P            | Foreign Exchange Future | 0.39600   | 0.42800                         | 0             |
| 14/06/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.04100   | 0.04800                         | 0             |
| 14/06/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.05800   | 0.06700                         | 0             |
| 14/06/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.04900   | 0.05700                         | 0             |
| 14/06/2011 | AU\$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.27180   | 7.22500                         | 0             |
| 14/06/2011 | AU\$ / R On 19 March 2012     | 7.25   | C            | Foreign Exchange Future | 0.29600   | 0.27700                         | 0             |
| 14/06/2011 | AU\$ / R On 19 March 2012     | 7.30   | C            | Foreign Exchange Future | 0.27500   | 0.25700                         | 0             |
| 14/06/2011 | AU\$ / R On 19 March 2012     | 7.20   | C            | Foreign Exchange Future | 0.32200   | 0.29700                         | 0             |
| 14/06/2011 | AU\$ / R On 19 March 2012     | 7.20   | P            | Foreign Exchange Future | 0.25000   | 0.27200                         | 0             |
| 14/06/2011 | AU\$ / R On 19 March 2012     | 7.30   | P            | Foreign Exchange Future | 0.30300   | 0.33200                         | 0             |
| 14/06/2011 | AU\$ / R On 19 March 2012     | 7.25   | P            | Foreign Exchange Future | 0.27400   | 0.30200                         | 0             |
| 14/06/2011 | AU\$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 8.22190   | 8.14170                         | 0             |
| 14/06/2011 | AU\$ / R On 14 December 2015  | 7.30   | C            | Foreign Exchange Future | 1.37400   | 1.32000                         | 0             |
| 14/06/2011 | AU\$ / R On 14 December 2015  | 7.35   | C            | Foreign Exchange Future | 1.34600   | 1.29300                         | 0             |
| 14/06/2011 | AU\$ / R On 14 December 2015  | 7.25   | C            | Foreign Exchange Future | 1.40200   | 1.34800                         | 0             |
| 14/06/2011 | AU\$ / R On 14 December 2015  | 7.25   | P            | Foreign Exchange Future | 0.43000   | 0.45600                         | 0             |
| 14/06/2011 | AU\$ / R On 14 December 2015  | 7.35   | P            | Foreign Exchange Future | 0.47400   | 0.50100                         | 0             |
| 14/06/2011 | AU\$ / R On 14 December 2015  | 7.30   | P            | Foreign Exchange Future | 0.45200   | 0.47800                         | 0             |
| 14/06/2011 | CAD/ R On 19 September 2011   |        |              | Foreign Exchange Future | 7.06660   | 7.02880                         | 800           |

| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 14/06/2011 | CAD/ R On 19 September 2011        | 7.25   | C            | Foreign Exchange Future | 0.10000      | 0.09000                         | 0             |
| 14/06/2011 | CAD/ R On 19 September 2011        | 7.20   | C            | Foreign Exchange Future | 0.11500      | 0.10400                         | 0             |
| 14/06/2011 | CAD/ R On 19 September 2011        | 7.30   | C            | Foreign Exchange Future | 0.08700      | 0.07800                         | 0             |
| 14/06/2011 | CAD/ R On 19 September 2011        | 7.30   | P            | Foreign Exchange Future | 0.32000      | 0.34900                         | 0             |
| 14/06/2011 | CAD/ R On 19 September 2011        | 7.20   | P            | Foreign Exchange Future | 0.24800      | 0.27500                         | 0             |
| 14/06/2011 | CAD/ R On 19 September 2011        | 7.25   | P            | Foreign Exchange Future | 0.28300      | 0.31100                         | 0             |
| 14/06/2011 | CAD/ R On 19 December 2011         |        |              | Foreign Exchange Future | 7.14710      | 7.10850                         | 0             |
| 14/06/2011 | CAD/ R On 19 December 2011         | 7.25   | C            | Foreign Exchange Future | 0.21200      | 0.19700                         | 0             |
| 14/06/2011 | CAD/ R On 19 December 2011         | 7.20   | C            | Foreign Exchange Future | 0.23000      | 0.21500                         | 0             |
| 14/06/2011 | CAD/ R On 19 December 2011         | 7.30   | C            | Foreign Exchange Future | 0.19400      | 0.18100                         | 0             |
| 14/06/2011 | CAD/ R On 19 December 2011         | 7.30   | P            | Foreign Exchange Future | 0.34700      | 0.37300                         | 0             |
| 14/06/2011 | CAD/ R On 19 December 2011         | 7.20   | P            | Foreign Exchange Future | 0.28300      | 0.30700                         | 0             |
| 14/06/2011 | CAD/ R On 19 December 2011         | 7.25   | P            | Foreign Exchange Future | 0.31500      | 0.33900                         | 0             |
| 14/06/2011 | CF CANDO CAAD On 19 September 2011 |        |              | Can-Do Future           | 0.03160      | 0.02960                         | 22,388        |
| 14/06/2011 | CF CANDO CAAE On 19 September 2011 |        |              | Can-Do Future           | 0.10530      | 0.11270                         | 21,898        |
| 14/06/2011 | CHF / R On 19 September 2011       |        |              | Foreign Exchange Future | 8.13830      | 8.23310                         | 952           |
| 14/06/2011 | CHF / R On 19 September 2011       | 7.65   | C            | Foreign Exchange Future | 0.56500      | 0.64300                         | 0             |
| 14/06/2011 | CHF / R On 19 September 2011       | 7.60   | C            | Foreign Exchange Future | 0.60400      | 0.68500                         | 0             |
| 14/06/2011 | CHF / R On 19 September 2011       | 7.70   | C            | Foreign Exchange Future | 0.52700      | 0.60300                         | 0             |
| 14/06/2011 | CHF / R On 19 September 2011       | 7.70   | P            | Foreign Exchange Future | 0.08900      | 0.07000                         | 0             |
| 14/06/2011 | CHF / R On 19 September 2011       | 7.60   | P            | Foreign Exchange Future | 0.06600      | 0.05200                         | 0             |
| 14/06/2011 | CHF / R On 19 September 2011       | 7.65   | P            | Foreign Exchange Future | 0.07700      | 0.06000                         | 0             |
| 14/06/2011 | CHF / R On 19 December 2011        |        |              | Foreign Exchange Future | 8.25640      | 8.35210                         | 50            |
| 14/06/2011 | CHF / R On 19 December 2011        | 8.30   | C            | Foreign Exchange Future | 0.35400      | 0.40100                         | 0             |
| 14/06/2011 | CHF / R On 19 December 2011        | 8.35   | C            | Foreign Exchange Future | 0.33600      | 0.37800                         | 0             |
| 14/06/2011 | CHF / R On 19 December 2011        | 8.25   | C            | Foreign Exchange Future | 0.37400      | 0.42500                         | 0             |
| 14/06/2011 | CHF / R On 19 December 2011        | 8.25   | P            | Foreign Exchange Future | 0.36800      | 0.32300                         | 0             |
| 14/06/2011 | CHF / R On 19 December 2011        | 8.35   | P            | Foreign Exchange Future | 0.43000      | 0.37600                         | 0             |
| 14/06/2011 | CHF / R On 19 December 2011        | 8.30   | P            | Foreign Exchange Future | 0.39800      | 0.34900                         | 0             |
| 14/06/2011 | RAIN On 19 September 2011          |        |              | Foreign Exchange Future | 14,005.99000 | 14,023.67000                    | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | YUAN/R On 19 September 2011 |        |              | Foreign Exchange Future | 1.06060   | 1.06450                         | 0             |
| 14/06/2011 | YUAN/R On 19 September 2011 | 1.10   | C            | Foreign Exchange Future | 0.01810   | 0.01940                         | 0             |
| 14/06/2011 | YUAN/R On 19 September 2011 | 1.15   | C            | Foreign Exchange Future | 0.00910   | 0.00980                         | 0             |
| 14/06/2011 | YUAN/R On 19 September 2011 | 1.05   | C            | Foreign Exchange Future | 0.03610   | 0.03840                         | 0             |
| 14/06/2011 | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.02550   | 0.02390                         | 0             |
| 14/06/2011 | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.09850   | 0.09530                         | 0             |
| 14/06/2011 | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.05750   | 0.05490                         | 0             |
| 14/06/2011 | YUAN/R On 19 December 2011  |        |              | Foreign Exchange Future | 1.07800   | 1.08280                         | 0             |
| 14/06/2011 | YUAN/R On 19 December 2011  | 1.10   | C            | Foreign Exchange Future | 0.03790   | 0.04000                         | 0             |
| 14/06/2011 | YUAN/R On 19 December 2011  | 1.15   | C            | Foreign Exchange Future | 0.02440   | 0.02580                         | 0             |
| 14/06/2011 | YUAN/R On 19 December 2011  | 1.05   | C            | Foreign Exchange Future | 0.05930   | 0.06240                         | 0             |
| 14/06/2011 | YUAN/R On 19 December 2011  | 1.05   | P            | Foreign Exchange Future | 0.03130   | 0.02960                         | 0             |
| 14/06/2011 | YUAN/R On 19 December 2011  | 1.15   | P            | Foreign Exchange Future | 0.09640   | 0.09300                         | 0             |
| 14/06/2011 | YUAN/R On 19 December 2011  | 1.10   | P            | Foreign Exchange Future | 0.05990   | 0.05720                         | 0             |
| 15/06/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.89400   | 6.85670                         | 354,226       |
| 15/06/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.02600   | 0.02500                         | 0             |
| 15/06/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.02400   | 0.02300                         | 0             |
| 15/06/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.02800   | 0.02600                         | 3,000         |
| 15/06/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.03900   | 0.03600                         | 2,800         |
| 15/06/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.07800   | 0.07200                         | 5,000         |
| 15/06/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.26000   | 0.23600                         | 0             |
| 15/06/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.20700   | 0.19000                         | 5,250         |
| 15/06/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.05400   | 0.05000                         | 200           |
| 15/06/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.32100   | 0.29500                         | 0             |
| 15/06/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.07100   | 0.06600                         | 10,000        |
| 15/06/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.38800   | 0.36000                         | 6,060         |
| 15/06/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.14000   | 0.12800                         | 6,060         |
| 15/06/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 15/06/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.09500   | 0.08700                         | 6,440         |
| 15/06/2011 | \$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.11500   | 0.10500                         | 6,000         |
| 15/06/2011 | \$ / R On 19 September 2011 | 6.55   | C            | Foreign Exchange Future | 0.42500   | 0.00000                         | 0             |
| 15/06/2011 | \$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.29000   | 0.00000                         | 0             |
| 15/06/2011 | \$ / R On 19 September 2011 | 6.85   | C            | Foreign Exchange Future | 0.23300   | 0.00000                         | 1,980         |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/06/2011 | \$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.14600   | 0.00000                         | 1,980         |
| 15/06/2011 | \$ / R On 19 September 2011 | 6.85   | P            | Foreign Exchange Future | 0.18900   | 0.00000                         | 0             |
| 15/06/2011 | \$ / R On 19 September 2011 | 6.55   | P            | Foreign Exchange Future | 0.08100   | 0.00000                         | 5,940         |
| 15/06/2011 | \$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.42100   | 0.44800                         | 0             |
| 15/06/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.50100   | 0.53000                         | 0             |
| 15/06/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 2.90800   | 2.94400                         | 0             |
| 15/06/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.34600   | 0.37100                         | 0             |
| 15/06/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.76000   | 0.79300                         | 0             |
| 15/06/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.12700   | 0.13800                         | 5,000         |
| 15/06/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.09400   | 0.10300                         | 0             |
| 15/06/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.21300   | 0.23300                         | 10,000        |
| 15/06/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.62700   | 0.65900                         | 0             |
| 15/06/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.16600   | 0.17900                         | 10,000        |
| 15/06/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.58400   | 0.61500                         | 2,800         |
| 15/06/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.13400   | 1.16900                         | 0             |
| 15/06/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.94500   | 0.97900                         | 0             |
| 15/06/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.23000   | 1.26600                         | 0             |
| 15/06/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.18200   | 1.21800                         | 0             |
| 15/06/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.98990   | 6.95150                         | 45,171        |
| 15/06/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.19100   | 0.18100                         | 0             |
| 15/06/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.17900   | 0.17000                         | 0             |
| 15/06/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.20300   | 0.19200                         | 0             |
| 15/06/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.43200   | 0.40800                         | 6,425         |
| 15/06/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.09000   | 0.08600                         | 2,962         |
| 15/06/2011 | \$ / R On 19 December 2011  | 7.25   | C            | Foreign Exchange Future | 0.21600   | 0.20500                         | 500           |
| 15/06/2011 | \$ / R On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.29900   | 0.28300                         | 2,962         |
| 15/06/2011 | \$ / R On 19 December 2011  | 7.25   | P            | Foreign Exchange Future | 0.47600   | 0.50400                         | 0             |
| 15/06/2011 | \$ / R On 19 December 2011  | 7.00   | P            | Foreign Exchange Future | 0.30900   | 0.33200                         | 0             |
| 15/06/2011 | \$ / R On 19 December 2011  | 8.00   | P            | Foreign Exchange Future | 1.10000   | 1.13500                         | 0             |
| 15/06/2011 | \$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.51300   | 0.54100                         | 0             |
| 15/06/2011 | \$ / R On 19 December 2011  | 6.75   | P            | Foreign Exchange Future | 0.19200   | 0.20700                         | 0             |
| 15/06/2011 | \$ / R On 19 December 2011  | 7.40   | P            | Foreign Exchange Future | 0.58900   | 0.61900                         | 0             |
| 15/06/2011 | \$ / R On 19 December 2011  | 7.35   | P            | Foreign Exchange Future | 0.55100   | 0.58000                         | 0             |
| 15/06/2011 | \$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.09160   | 7.05100                         | 13,308        |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/06/2011 | \$ / R On 19 March 2012     | 7.04   | C            | Foreign Exchange Future | 0.40200   | 0.38100                         | 0             |
| 15/06/2011 | \$ / R On 19 March 2012     | 7.09   | C            | Foreign Exchange Future | 0.37900   | 0.36100                         | 0             |
| 15/06/2011 | \$ / R On 19 March 2012     | 6.99   | C            | Foreign Exchange Future | 0.42700   | 0.40500                         | 0             |
| 15/06/2011 | \$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 0.42000   | 0.39800                         | 0             |
| 15/06/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.32800   | 0.34700                         | 1,000         |
| 15/06/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.32100   | 0.34000                         | 0             |
| 15/06/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.37300   | 0.39600                         | 0             |
| 15/06/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.34600   | 0.36600                         | 0             |
| 15/06/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 7.20010   | 7.15600                         | 2,000         |
| 15/06/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 0.42900   | 0.41100                         | 0             |
| 15/06/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 0.41100   | 0.39400                         | 0             |
| 15/06/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 0.44700   | 0.42900                         | 0             |
| 15/06/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.44700   | 0.47300                         | 0             |
| 15/06/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.51100   | 0.53800                         | 0             |
| 15/06/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.47900   | 0.50500                         | 0             |
| 15/06/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.31140   | 7.26820                         | 0             |
| 15/06/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.56600   | 0.54500                         | 0             |
| 15/06/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.54300   | 0.52200                         | 0             |
| 15/06/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 0.59000   | 0.56800                         | 13,000        |
| 15/06/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 0.52100   | 0.50400                         | 11,000        |
| 15/06/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.42900   | 0.45000                         | 0             |
| 15/06/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.51000   | 0.53600                         | 0             |
| 15/06/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.48200   | 0.50400                         | 0             |
| 15/06/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.45500   | 0.47700                         | 0             |
| 15/06/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 7.41910   | 7.37670                         | 0             |
| 15/06/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 0.48500   | 0.47100                         | 0             |
| 15/06/2011 | \$ / R On 14 December 2012  | 7.75   | C            | Foreign Exchange Future | 0.47000   | 0.45700                         | 0             |
| 15/06/2011 | \$ / R On 14 December 2012  | 7.65   | C            | Foreign Exchange Future | 0.50000   | 0.48600                         | 0             |
| 15/06/2011 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.40400   | 0.39300                         | 300           |
| 15/06/2011 | \$ / R On 14 December 2012  | 7.65   | P            | Foreign Exchange Future | 0.73100   | 0.75900                         | 0             |
| 15/06/2011 | \$ / R On 14 December 2012  | 8.00   | P            | Foreign Exchange Future | 0.98500   | 1.01600                         | 0             |
| 15/06/2011 | \$ / R On 14 December 2012  | 7.75   | P            | Foreign Exchange Future | 0.80100   | 0.83000                         | 0             |
| 15/06/2011 | \$ / R On 14 December 2012  | 7.70   | P            | Foreign Exchange Future | 0.76600   | 0.79400                         | 0             |
| 15/06/2011 | \$ / R On 12 December 2014  |        |              | Foreign Exchange Future | 8.39580   | 8.35660                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/06/2011 | \$ / R On 12 December 2014       | 8.50   | C            | Foreign Exchange Future | 1.05900   | 1.04900                         | 0             |
| 15/06/2011 | \$ / R On 12 December 2014       | 8.55   | C            | Foreign Exchange Future | 1.04300   | 1.03300                         | 0             |
| 15/06/2011 | \$ / R On 12 December 2014       | 8.00   | C            | Foreign Exchange Future | 1.24300   | 1.23000                         | 200           |
| 15/06/2011 | \$ / R On 12 December 2014       | 8.45   | C            | Foreign Exchange Future | 1.07600   | 1.06600                         | 0             |
| 15/06/2011 | \$ / R On 12 December 2014       | 8.45   | P            | Foreign Exchange Future | 1.13000   | 1.15900                         | 0             |
| 15/06/2011 | \$ / R On 12 December 2014       | 8.00   | P            | Foreign Exchange Future | 0.84700   | 0.87300                         | 0             |
| 15/06/2011 | \$ / R On 12 December 2014       | 8.55   | P            | Foreign Exchange Future | 1.19700   | 1.22600                         | 0             |
| 15/06/2011 | \$ / R On 12 December 2014       | 8.50   | P            | Foreign Exchange Future | 1.16300   | 1.19200                         | 0             |
| 15/06/2011 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.12760   | 9.08840                         | 0             |
| 15/06/2011 | \$ / R On 14 December 2015       | 9.20   | C            | Foreign Exchange Future | 1.39900   | 1.39200                         | 0             |
| 15/06/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.38300   | 1.37600                         | 0             |
| 15/06/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.41600   | 1.40900                         | 0             |
| 15/06/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.43800   | 1.47100                         | 0             |
| 15/06/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.50500   | 1.53800                         | 0             |
| 15/06/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.47100   | 1.50400                         | 0             |
| 15/06/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.89400   | 6.85670                         | 407           |
| 15/06/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.13965   | 0.12803                         | 0             |
| 15/06/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.12658   | 0.11606                         | 0             |
| 15/06/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.15412   | 0.14132                         | 0             |
| 15/06/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.31012   | 0.33462                         | 0             |
| 15/06/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.38258   | 0.40936                         | 0             |
| 15/06/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.34565   | 0.37133                         | 0             |
| 15/06/2011 | \$ / R MAXI On 19 December 2011  |        |              | Foreign Exchange Future | 6.98990   | 6.95150                         | 5             |
| 15/06/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.29914   | 0.28310                         | 0             |
| 15/06/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | C            | Foreign Exchange Future | 0.28022   | 0.26517                         | 0             |
| 15/06/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | C            | Foreign Exchange Future | 0.32311   | 0.30231                         | 0             |
| 15/06/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | P            | Foreign Exchange Future | 0.28321   | 0.30081                         | 0             |
| 15/06/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | P            | Foreign Exchange Future | 0.34032   | 0.36367                         | 0             |
| 15/06/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | P            | Foreign Exchange Future | 0.30924   | 0.33160                         | 0             |
| 15/06/2011 | £ / R On 19 September 2011       |        |              | Foreign Exchange Future | 11.19190  | 11.23060                        | 34,282        |
| 15/06/2011 | £ / R On 19 September 2011       | 11.50  | C            | Foreign Exchange Future | 0.20000   | 0.21600                         | 0             |
| 15/06/2011 | £ / R On 19 September 2011       | 11.55  | C            | Foreign Exchange Future | 0.18600   | 0.20100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/06/2011 | £ / R On 19 September 2011 | 11.45  | C            | Foreign Exchange Future | 0.21600   | 0.23200                         | 0             |
| 15/06/2011 | £ / R On 19 September 2011 | 11.65  | C            | Foreign Exchange Future | 0.16000   | 0.17300                         | 7,055         |
| 15/06/2011 | £ / R On 19 September 2011 | 12.10  | C            | Foreign Exchange Future | 0.08000   | 0.08800                         | 0             |
| 15/06/2011 | £ / R On 19 September 2011 | 11.00  | C            | Foreign Exchange Future | 0.41600   | 0.44100                         | 3,455         |
| 15/06/2011 | £ / R On 19 September 2011 | 10.50  | C            | Foreign Exchange Future | 0.76600   | 0.00000                         | 0             |
| 15/06/2011 | £ / R On 19 September 2011 | 10.95  | C            | Foreign Exchange Future | 0.44500   | 0.00000                         | 0             |
| 15/06/2011 | £ / R On 19 September 2011 | 11.20  | C            | Foreign Exchange Future | 0.30900   | 0.00000                         | 1,200         |
| 15/06/2011 | £ / R On 19 September 2011 | 10.95  | P            | Foreign Exchange Future | 0.20300   | 0.00000                         | 1,200         |
| 15/06/2011 | £ / R On 19 September 2011 | 11.20  | P            | Foreign Exchange Future | 0.31700   | 0.00000                         | 0             |
| 15/06/2011 | £ / R On 19 September 2011 | 10.50  | P            | Foreign Exchange Future | 0.07400   | 0.00000                         | 3,600         |
| 15/06/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 0.98800   | 0.95700                         | 200           |
| 15/06/2011 | £ / R On 19 September 2011 | 11.00  | P            | Foreign Exchange Future | 0.22400   | 0.21000                         | 0             |
| 15/06/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.61800   | 0.59200                         | 100           |
| 15/06/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.47400   | 0.45100                         | 0             |
| 15/06/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.54400   | 0.52000                         | 0             |
| 15/06/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.50800   | 0.48500                         | 200           |
| 15/06/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.33360  | 11.37120                        | 9,537         |
| 15/06/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.34500   | 0.36200                         | 0             |
| 15/06/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.20900   | 0.22100                         | 0             |
| 15/06/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.32900   | 0.34600                         | 0             |
| 15/06/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.36100   | 0.37900                         | 0             |
| 15/06/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.62700   | 0.60800                         | 0             |
| 15/06/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.69500   | 0.67500                         | 0             |
| 15/06/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.07500   | 1.05000                         | 250           |
| 15/06/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.66100   | 0.64100                         | 0             |
| 15/06/2011 | £ / R On 19 March 2012     |        |              | Foreign Exchange Future | 11.48260  | 11.51700                        | 0             |
| 15/06/2011 | £ / R On 19 March 2012     | 11.45  | C            | Foreign Exchange Future | 0.59300   | 0.61300                         | 0             |
| 15/06/2011 | £ / R On 19 March 2012     | 11.40  | C            | Foreign Exchange Future | 0.61700   | 0.63700                         | 0             |
| 15/06/2011 | £ / R On 19 March 2012     | 11.50  | C            | Foreign Exchange Future | 0.57100   | 0.59000                         | 0             |
| 15/06/2011 | £ / R On 19 March 2012     | 11.50  | P            | Foreign Exchange Future | 0.58800   | 0.57300                         | 0             |
| 15/06/2011 | £ / R On 19 March 2012     | 11.40  | P            | Foreign Exchange Future | 0.53400   | 0.52000                         | 0             |
| 15/06/2011 | £ / R On 19 March 2012     | 11.45  | P            | Foreign Exchange Future | 0.56000   | 0.54600                         | 0             |
| 15/06/2011 | £ / R On 18 June 2012      |        |              | Foreign Exchange Future | 11.64090  | 11.67100                        | 0             |
| 15/06/2011 | £ / R On 18 June 2012      | 11.85  | C            | Foreign Exchange Future | 0.60900   | 0.62700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/06/2011 | £ / R On 18 June 2012      | 11.90  | C            | Foreign Exchange Future | 0.59200   | 0.60900                         | 0             |
| 15/06/2011 | £ / R On 18 June 2012      | 11.80  | C            | Foreign Exchange Future | 0.62700   | 0.64600                         | 0             |
| 15/06/2011 | £ / R On 18 June 2012      | 11.80  | P            | Foreign Exchange Future | 0.78600   | 0.77500                         | 0             |
| 15/06/2011 | £ / R On 18 June 2012      | 11.90  | P            | Foreign Exchange Future | 0.85100   | 0.83800                         | 0             |
| 15/06/2011 | £ / R On 18 June 2012      | 11.85  | P            | Foreign Exchange Future | 0.81800   | 0.80600                         | 0             |
| 15/06/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08550   | 0.08520                         | 12,290        |
| 15/06/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00625   | 0.00603                         | 0             |
| 15/06/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00168   | 0.00162                         | 0             |
| 15/06/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01552   | 0.01522                         | 0             |
| 15/06/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/06/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41450  | 11.41480                        | 0             |
| 15/06/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00002   | 0.00002                         | 0             |
| 15/06/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00618   | 0.00642                         | 0             |
| 15/06/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00075   | 0.00083                         | 0             |
| 15/06/2011 | ¥ / R On 19 December 2011  |        |              | Foreign Exchange Future | 0.08680   | 0.08650                         | 0             |
| 15/06/2011 | ¥ / R On 19 December 2011  | 0.08   | C            | Foreign Exchange Future | 0.00819   | 0.00798                         | 0             |
| 15/06/2011 | ¥ / R On 19 December 2011  | 0.09   | C            | Foreign Exchange Future | 0.00345   | 0.00336                         | 0             |
| 15/06/2011 | ¥ / R On 19 December 2011  | 0.07   | C            | Foreign Exchange Future | 0.01688   | 0.01659                         | 0             |
| 15/06/2011 | ¥ / R On 19 December 2011  | 0.07   | P            | Foreign Exchange Future | 0.00008   | 0.00009                         | 0             |
| 15/06/2011 | ¥ / R On 19 December 2011  | 0.09   | P            | Foreign Exchange Future | 0.00665   | 0.00686                         | 0             |
| 15/06/2011 | ¥ / R On 19 December 2011  | 0.08   | P            | Foreign Exchange Future | 0.00139   | 0.00148                         | 0             |
| 15/06/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.83040   | 9.90020                         | 56,812        |
| 15/06/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.35300   | 0.40100                         | 0             |
| 15/06/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.32300   | 0.36900                         | 0             |
| 15/06/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.38300   | 0.43400                         | 0             |
| 15/06/2011 | € / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.27000   | 0.31100                         | 4,960         |
| 15/06/2011 | € / R On 19 September 2011 | 10.25  | C            | Foreign Exchange Future | 0.12500   | 0.00000                         | 4,110         |
| 15/06/2011 | € / R On 19 September 2011 | 10.40  | C            | Foreign Exchange Future | 0.09700   | 0.11300                         | 3,590         |
| 15/06/2011 | € / R On 19 September 2011 | 9.30   | C            | Foreign Exchange Future | 0.59800   | 0.00000                         | 0             |
| 15/06/2011 | € / R On 19 September 2011 | 9.30   | P            | Foreign Exchange Future | 0.06800   | 0.00000                         | 4,110         |
| 15/06/2011 | € / R On 19 September 2011 | 10.25  | P            | Foreign Exchange Future | 0.54500   | 0.00000                         | 0             |
| 15/06/2011 | € / R On 19 September 2011 | 10.40  | P            | Foreign Exchange Future | 0.66700   | 0.61300                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/06/2011 | € / R On 19 September 2011    | 9.60   | P            | Foreign Exchange Future | 0.15300   | 0.13400                         | 1,370         |
| 15/06/2011 | € / R On 19 September 2011    | 9.80   | P            | Foreign Exchange Future | 0.24000   | 0.21100                         | 0             |
| 15/06/2011 | € / R On 19 September 2011    | 9.70   | P            | Foreign Exchange Future | 0.19300   | 0.16900                         | 0             |
| 15/06/2011 | € / R On 19 September 2011    | 9.65   | P            | Foreign Exchange Future | 0.17300   | 0.15100                         | 0             |
| 15/06/2011 | € / R On 19 December 2011     |        |              | Foreign Exchange Future | 9.94010   | 10.00780                        | 4,736         |
| 15/06/2011 | € / R On 19 December 2011     | 9.80   | C            | Foreign Exchange Future | 0.44700   | 0.49200                         | 0             |
| 15/06/2011 | € / R On 19 December 2011     | 9.85   | C            | Foreign Exchange Future | 0.42100   | 0.46400                         | 0             |
| 15/06/2011 | € / R On 19 December 2011     | 9.75   | C            | Foreign Exchange Future | 0.47400   | 0.52100                         | 0             |
| 15/06/2011 | € / R On 19 December 2011     | 9.75   | P            | Foreign Exchange Future | 0.28400   | 0.26300                         | 0             |
| 15/06/2011 | € / R On 19 December 2011     | 9.85   | P            | Foreign Exchange Future | 0.33100   | 0.30600                         | 0             |
| 15/06/2011 | € / R On 19 December 2011     | 9.80   | P            | Foreign Exchange Future | 0.30700   | 0.28400                         | 0             |
| 15/06/2011 | € / R On 19 March 2012        |        |              | Foreign Exchange Future | 10.05620  | 10.12100                        | 5,000         |
| 15/06/2011 | € / R On 19 March 2012        | 10.10  | C            | Foreign Exchange Future | 0.45400   | 0.48800                         | 0             |
| 15/06/2011 | € / R On 19 March 2012        | 10.05  | C            | Foreign Exchange Future | 0.47400   | 0.51200                         | 0             |
| 15/06/2011 | € / R On 19 March 2012        | 10.15  | C            | Foreign Exchange Future | 0.43500   | 0.46800                         | 0             |
| 15/06/2011 | € / R On 19 March 2012        | 10.15  | P            | Foreign Exchange Future | 0.52900   | 0.49700                         | 0             |
| 15/06/2011 | € / R On 19 March 2012        | 10.05  | P            | Foreign Exchange Future | 0.46800   | 0.44100                         | 0             |
| 15/06/2011 | € / R On 19 March 2012        | 10.10  | P            | Foreign Exchange Future | 0.49800   | 0.46700                         | 0             |
| 15/06/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.26980   | 7.23770                         | 28,046        |
| 15/06/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.63900   | 0.61000                         | 0             |
| 15/06/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.59300   | 0.56400                         | 0             |
| 15/06/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.68500   | 0.65600                         | 0             |
| 15/06/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.01500   | 0.01800                         | 0             |
| 15/06/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.02300   | 0.02600                         | 0             |
| 15/06/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.01900   | 0.02200                         | 0             |
| 15/06/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.28600   | 7.25260                         | 1,089         |
| 15/06/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.68000   | 0.65200                         | 0             |
| 15/06/2011 | AU\$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.16000   | 0.14900                         | 0             |
| 15/06/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.63800   | 0.61100                         | 0             |
| 15/06/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.72300   | 0.69400                         | 0             |
| 15/06/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.03700   | 0.04100                         | 0             |
| 15/06/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.05200   | 0.05800                         | 0             |
| 15/06/2011 | AU\$ / R On 19 December 2011  | 7.50   | P            | Foreign Exchange Future | 0.37400   | 0.39600                         | 0             |

| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/06/2011 | AU\$ / R On 19 December 2011       | 6.65   | P            | Foreign Exchange Future | 0.04400   | 0.04900                         | 0             |
| 15/06/2011 | AU\$ / R On 19 March 2012          |        |              | Foreign Exchange Future | 7.30740   | 7.27180                         | 0             |
| 15/06/2011 | AU\$ / R On 19 March 2012          | 7.25   | C            | Foreign Exchange Future | 0.31800   | 0.29600                         | 0             |
| 15/06/2011 | AU\$ / R On 19 March 2012          | 7.30   | C            | Foreign Exchange Future | 0.29300   | 0.27500                         | 0             |
| 15/06/2011 | AU\$ / R On 19 March 2012          | 7.20   | C            | Foreign Exchange Future | 0.34400   | 0.32200                         | 0             |
| 15/06/2011 | AU\$ / R On 19 March 2012          | 7.20   | P            | Foreign Exchange Future | 0.23700   | 0.25000                         | 0             |
| 15/06/2011 | AU\$ / R On 19 March 2012          | 7.30   | P            | Foreign Exchange Future | 0.28600   | 0.30300                         | 0             |
| 15/06/2011 | AU\$ / R On 19 March 2012          | 7.25   | P            | Foreign Exchange Future | 0.26100   | 0.27400                         | 0             |
| 15/06/2011 | AU\$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 8.25530   | 8.22190                         | 0             |
| 15/06/2011 | AU\$ / R On 14 December 2015       | 7.30   | C            | Foreign Exchange Future | 1.39400   | 1.37400                         | 0             |
| 15/06/2011 | AU\$ / R On 14 December 2015       | 7.35   | C            | Foreign Exchange Future | 1.36600   | 1.34600                         | 0             |
| 15/06/2011 | AU\$ / R On 14 December 2015       | 7.25   | C            | Foreign Exchange Future | 1.42300   | 1.40200                         | 0             |
| 15/06/2011 | AU\$ / R On 14 December 2015       | 7.25   | P            | Foreign Exchange Future | 0.41800   | 0.43000                         | 0             |
| 15/06/2011 | AU\$ / R On 14 December 2015       | 7.35   | P            | Foreign Exchange Future | 0.46100   | 0.47400                         | 0             |
| 15/06/2011 | AU\$ / R On 14 December 2015       | 7.30   | P            | Foreign Exchange Future | 0.43900   | 0.45200                         | 0             |
| 15/06/2011 | CAD/ R On 19 September 2011        |        |              | Foreign Exchange Future | 7.08370   | 7.06660                         | 800           |
| 15/06/2011 | CAD/ R On 19 September 2011        | 7.25   | C            | Foreign Exchange Future | 0.11200   | 0.10000                         | 0             |
| 15/06/2011 | CAD/ R On 19 September 2011        | 7.30   | C            | Foreign Exchange Future | 0.09800   | 0.08700                         | 0             |
| 15/06/2011 | CAD/ R On 19 September 2011        | 7.20   | C            | Foreign Exchange Future | 0.12800   | 0.11500                         | 0             |
| 15/06/2011 | CAD/ R On 19 September 2011        | 7.20   | P            | Foreign Exchange Future | 0.24400   | 0.24800                         | 0             |
| 15/06/2011 | CAD/ R On 19 September 2011        | 7.30   | P            | Foreign Exchange Future | 0.31400   | 0.32000                         | 0             |
| 15/06/2011 | CAD/ R On 19 September 2011        | 7.25   | P            | Foreign Exchange Future | 0.27800   | 0.28300                         | 0             |
| 15/06/2011 | CAD/ R On 19 December 2011         |        |              | Foreign Exchange Future | 7.16590   | 7.14710                         | 0             |
| 15/06/2011 | CAD/ R On 19 December 2011         | 7.25   | C            | Foreign Exchange Future | 0.22000   | 0.21200                         | 0             |
| 15/06/2011 | CAD/ R On 19 December 2011         | 7.20   | C            | Foreign Exchange Future | 0.23900   | 0.23000                         | 0             |
| 15/06/2011 | CAD/ R On 19 December 2011         | 7.30   | C            | Foreign Exchange Future | 0.20200   | 0.19400                         | 0             |
| 15/06/2011 | CAD/ R On 19 December 2011         | 7.30   | P            | Foreign Exchange Future | 0.33600   | 0.34700                         | 0             |
| 15/06/2011 | CAD/ R On 19 December 2011         | 7.20   | P            | Foreign Exchange Future | 0.27300   | 0.28300                         | 0             |
| 15/06/2011 | CAD/ R On 19 December 2011         | 7.25   | P            | Foreign Exchange Future | 0.30400   | 0.31500                         | 0             |
| 15/06/2011 | CF CANDO CAAD On 19 September 2011 |        |              | Can-Do Future           | 0.03160   | 0.03160                         | 22,388        |
| 15/06/2011 | CF CANDO CAAE On 19 September 2011 |        |              | Can-Do Future           | 0.10530   | 0.10530                         | 21,898        |



| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 15/06/2011 | CHF / R On 19 September 2011 |        |              | Foreign Exchange Future | 8.13030      | 8.13830                         | 960           |
| 15/06/2011 | CHF / R On 19 September 2011 | 7.65   | C            | Foreign Exchange Future | 0.55700      | 0.56500                         | 0             |
| 15/06/2011 | CHF / R On 19 September 2011 | 7.70   | C            | Foreign Exchange Future | 0.51900      | 0.52700                         | 0             |
| 15/06/2011 | CHF / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.59600      | 0.60400                         | 0             |
| 15/06/2011 | CHF / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.06600      | 0.06600                         | 0             |
| 15/06/2011 | CHF / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.08900      | 0.08900                         | 0             |
| 15/06/2011 | CHF / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.07700      | 0.07700                         | 0             |
| 15/06/2011 | CHF / R On 19 December 2011  |        |              | Foreign Exchange Future | 8.24920      | 8.25640                         | 50            |
| 15/06/2011 | CHF / R On 19 December 2011  | 8.30   | C            | Foreign Exchange Future | 0.34900      | 0.35400                         | 0             |
| 15/06/2011 | CHF / R On 19 December 2011  | 8.35   | C            | Foreign Exchange Future | 0.33000      | 0.33600                         | 0             |
| 15/06/2011 | CHF / R On 19 December 2011  | 8.25   | C            | Foreign Exchange Future | 0.36900      | 0.37400                         | 0             |
| 15/06/2011 | CHF / R On 19 December 2011  | 8.25   | P            | Foreign Exchange Future | 0.37000      | 0.36800                         | 0             |
| 15/06/2011 | CHF / R On 19 December 2011  | 8.35   | P            | Foreign Exchange Future | 0.43100      | 0.43000                         | 0             |
| 15/06/2011 | CHF / R On 19 December 2011  | 8.30   | P            | Foreign Exchange Future | 0.40000      | 0.39800                         | 0             |
| 15/06/2011 | RAIN On 19 September 2011    |        |              | Foreign Exchange Future | 13,989.13000 | 14,005.99000                    | 0             |
| 15/06/2011 | YUAN/R On 19 September 2011  |        |              | Foreign Exchange Future | 1.06450      | 1.06060                         | 0             |
| 15/06/2011 | YUAN/R On 19 September 2011  | 1.10   | C            | Foreign Exchange Future | 0.01930      | 0.01810                         | 0             |
| 15/06/2011 | YUAN/R On 19 September 2011  | 1.05   | C            | Foreign Exchange Future | 0.03840      | 0.03610                         | 0             |
| 15/06/2011 | YUAN/R On 19 September 2011  | 1.15   | C            | Foreign Exchange Future | 0.00960      | 0.00910                         | 0             |
| 15/06/2011 | YUAN/R On 19 September 2011  | 1.15   | P            | Foreign Exchange Future | 0.09510      | 0.09850                         | 0             |
| 15/06/2011 | YUAN/R On 19 September 2011  | 1.05   | P            | Foreign Exchange Future | 0.02390      | 0.02550                         | 0             |
| 15/06/2011 | YUAN/R On 19 September 2011  | 1.10   | P            | Foreign Exchange Future | 0.05480      | 0.05750                         | 0             |
| 15/06/2011 | YUAN/R On 19 December 2011   |        |              | Foreign Exchange Future | 1.08280      | 1.07800                         | 0             |
| 15/06/2011 | YUAN/R On 19 December 2011   | 1.10   | C            | Foreign Exchange Future | 0.03970      | 0.03790                         | 0             |
| 15/06/2011 | YUAN/R On 19 December 2011   | 1.15   | C            | Foreign Exchange Future | 0.02540      | 0.02440                         | 0             |
| 15/06/2011 | YUAN/R On 19 December 2011   | 1.05   | C            | Foreign Exchange Future | 0.06230      | 0.05930                         | 0             |
| 15/06/2011 | YUAN/R On 19 December 2011   | 1.05   | P            | Foreign Exchange Future | 0.02950      | 0.03130                         | 0             |
| 15/06/2011 | YUAN/R On 19 December 2011   | 1.15   | P            | Foreign Exchange Future | 0.09260      | 0.09640                         | 0             |
| 15/06/2011 | YUAN/R On 19 December 2011   | 1.10   | P            | Foreign Exchange Future | 0.05690      | 0.05990                         | 0             |

| Date                        | Contract Details | Strike | Call/<br>Put | Product | MTM Price | Previous Day's<br>Closing Price | Open Interest     |
|-----------------------------|------------------|--------|--------------|---------|-----------|---------------------------------|-------------------|
| <b>Future Open Interest</b> |                  |        |              |         |           |                                 | <b>613,005.00</b> |
| <b>Option Open Interest</b> |                  |        |              |         |           |                                 | <b>162,259.00</b> |
| <b>Grand Total</b>          |                  |        |              |         |           |                                 | <b>775,264.00</b> |