



# Currency Futures & Options Weekly Statistics

From: 11/07/2011 To: 11/07/2011

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | \$ / R On 14-December-15  |        |              | Foreign Exchange Future | 9.16230   | 9.04140                         | 0             |
| 11/07/2011 | \$ / R On 19-September-11 | 5.70   | C            | Foreign Exchange Future | 1.20500   | 1.08400                         | 0             |
| 11/07/2011 | \$ / R On 19-September-11 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/07/2011 | \$ / R On 19-September-11 | 5.75   | C            | Foreign Exchange Future | 1.15500   | 1.03400                         | 0             |
| 11/07/2011 | \$ / R On 19-September-11 | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/07/2011 | \$ / R On 19-September-11 | 5.80   | C            | Foreign Exchange Future | 1.10500   | 0.98500                         | 0             |
| 11/07/2011 | \$ / R On 19-September-11 | 5.80   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 5.85   | C            | Foreign Exchange Future | 1.15800   | 1.03900                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 5.85   | P            | Foreign Exchange Future | 0.01100   | 0.01400                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 5.95   | C            | Foreign Exchange Future | 1.06100   | 0.94400                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 5.95   | P            | Foreign Exchange Future | 0.01400   | 0.01900                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 6.00   | C            | Foreign Exchange Future | 1.01300   | 0.89900                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 6.00   | P            | Foreign Exchange Future | 0.01600   | 0.02400                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 6.15   | C            | Foreign Exchange Future | 0.87600   | 0.76600                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 6.15   | P            | Foreign Exchange Future | 0.02900   | 0.04100                         | 5,000         |
| 11/07/2011 | \$ / R On 19-December-11  | 6.25   | C            | Foreign Exchange Future | 0.78800   | 0.68200                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 6.25   | P            | Foreign Exchange Future | 0.04100   | 0.05700                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 6.30   | C            | Foreign Exchange Future | 0.74500   | 0.64100                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 6.30   | P            | Foreign Exchange Future | 0.04800   | 0.06600                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 6.35   | C            | Foreign Exchange Future | 0.70300   | 0.60200                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 6.35   | P            | Foreign Exchange Future | 0.05600   | 0.07700                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 6.40   | C            | Foreign Exchange Future | 0.66200   | 0.56400                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 6.40   | P            | Foreign Exchange Future | 0.06500   | 0.08900                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 6.45   | C            | Foreign Exchange Future | 0.62300   | 0.52700                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 6.45   | P            | Foreign Exchange Future | 0.07600   | 0.10200                         | 0             |
| 11/07/2011 | \$ / R On 19-September-11 | 6.55   | C            | Foreign Exchange Future | 0.40200   | 0.30900                         | 0             |
| 11/07/2011 | \$ / R On 19-September-11 | 6.55   | P            | Foreign Exchange Future | 0.04800   | 0.07600                         | 8,880         |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | \$ / R On 19-December-11  | 6.60   | C            | Foreign Exchange Future | 0.51100   | 0.42500                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 6.60   | P            | Foreign Exchange Future | 0.11400   | 0.15000                         | 5,000         |
| 11/07/2011 | \$ / R On 19-March-12     | 6.65   | C            | Foreign Exchange Future | 0.60500   | 0.52100                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 6.65   | P            | Foreign Exchange Future | 0.16200   | 0.20000                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 6.70   | C            | Foreign Exchange Future | 0.57200   | 0.49100                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 6.70   | P            | Foreign Exchange Future | 0.17900   | 0.22000                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 6.75   | C            | Foreign Exchange Future | 0.54100   | 0.46200                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 6.75   | P            | Foreign Exchange Future | 0.19800   | 0.24100                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 6.80   | C            | Foreign Exchange Future | 0.51000   | 0.43400                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 6.80   | P            | Foreign Exchange Future | 0.21700   | 0.26300                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 6.85   | C            | Foreign Exchange Future | 0.48100   | 0.40700                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 6.85   | P            | Foreign Exchange Future | 0.23800   | 0.28600                         | 0             |
| 11/07/2011 | \$ / R On 19-September-11 | 6.90   | C            | Foreign Exchange Future | 0.16900   | 0.12300                         | 6,000         |
| 11/07/2011 | \$ / R On 19-September-11 | 6.90   | P            | Foreign Exchange Future | 0.16500   | 0.24000                         | 10,000        |
| 11/07/2011 | \$ / R On 19-September-11 | 6.95   | C            | Foreign Exchange Future | 0.15000   | 0.10800                         | 0             |
| 11/07/2011 | \$ / R On 19-September-11 | 6.95   | P            | Foreign Exchange Future | 0.19600   | 0.27500                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 6.99   | C            | Foreign Exchange Future | 0.40700   | 0.34100                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 6.99   | P            | Foreign Exchange Future | 0.30000   | 0.35600                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 7.00   | C            | Foreign Exchange Future | 0.40000   | 0.33400                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 7.00   | P            | Foreign Exchange Future | 0.30700   | 0.36300                         | 1,000         |
| 11/07/2011 | \$ / R On 19-March-12     | 7.04   | C            | Foreign Exchange Future | 0.38200   | 0.32100                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 7.04   | P            | Foreign Exchange Future | 0.32500   | 0.38600                         | 0             |
| 11/07/2011 | \$ / R On 19-September-11 | 7.05   | C            | Foreign Exchange Future | 0.11700   | 0.08400                         | 0             |
| 11/07/2011 | \$ / R On 19-September-11 | 7.05   | P            | Foreign Exchange Future | 0.26300   | 0.35100                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 7.09   | C            | Foreign Exchange Future | 0.35800   | 0.30300                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 7.09   | P            | Foreign Exchange Future | 0.35100   | 0.41800                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 7.10   | C            | Foreign Exchange Future | 0.35100   | 0.29900                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 7.10   | P            | Foreign Exchange Future | 0.35800   | 0.42800                         | 0             |
| 11/07/2011 | \$ / R On 17-September-12 | 7.15   | C            | Foreign Exchange Future | 0.57100   | 0.50300                         | 13,000        |
| 11/07/2011 | \$ / R On 17-September-12 | 7.15   | P            | Foreign Exchange Future | 0.41900   | 0.47400                         | 0             |
| 11/07/2011 | \$ / R On 17-September-12 | 7.20   | C            | Foreign Exchange Future | 0.54800   | 0.48200                         | 0             |
| 11/07/2011 | \$ / R On 17-September-12 | 7.20   | P            | Foreign Exchange Future | 0.44600   | 0.50300                         | 0             |
| 11/07/2011 | \$ / R On 17-September-12 | 7.25   | C            | Foreign Exchange Future | 0.52500   | 0.46300                         | 0             |
| 11/07/2011 | \$ / R On 17-September-12 | 7.25   | P            | Foreign Exchange Future | 0.47300   | 0.53400                         | 0             |
| 11/07/2011 | \$ / R On 17-September-12 | 7.30   | C            | Foreign Exchange Future | 0.50400   | 0.44600                         | 11,000        |
| 11/07/2011 | \$ / R On 17-September-12 | 7.30   | P            | Foreign Exchange Future | 0.50200   | 0.56700                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 7.35   | C            | Foreign Exchange Future | 0.16600   | 0.13500                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 7.35   | P            | Foreign Exchange Future | 0.51900   | 0.61000                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 7.40   | C            | Foreign Exchange Future | 0.25400   | 0.21500                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 7.40   | P            | Foreign Exchange Future | 0.56100   | 0.64400                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | \$ / R On 19-March-12     | 7.45   | C            | Foreign Exchange Future | 0.24100   | 0.20400                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 7.45   | P            | Foreign Exchange Future | 0.59800   | 0.68300                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 7.50   | C            | Foreign Exchange Future | 0.13600   | 0.11000                         | 500           |
| 11/07/2011 | \$ / R On 19-December-11  | 7.50   | P            | Foreign Exchange Future | 0.63900   | 0.73500                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 7.55   | C            | Foreign Exchange Future | 0.21700   | 0.18400                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 7.55   | P            | Foreign Exchange Future | 0.67400   | 0.76300                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 7.60   | C            | Foreign Exchange Future | 0.11900   | 0.09700                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 7.60   | P            | Foreign Exchange Future | 0.72200   | 0.82200                         | 0             |
| 11/07/2011 | \$ / R On 14-December-12  | 7.65   | C            | Foreign Exchange Future | 0.48200   | 0.43200                         | 0             |
| 11/07/2011 | \$ / R On 14-December-12  | 7.65   | P            | Foreign Exchange Future | 0.72700   | 0.79900                         | 0             |
| 11/07/2011 | \$ / R On 14-December-12  | 7.70   | C            | Foreign Exchange Future | 0.46700   | 0.41800                         | 0             |
| 11/07/2011 | \$ / R On 14-December-12  | 7.70   | P            | Foreign Exchange Future | 0.76200   | 0.83500                         | 0             |
| 11/07/2011 | \$ / R On 14-December-12  | 7.75   | C            | Foreign Exchange Future | 0.45300   | 0.40500                         | 0             |
| 11/07/2011 | \$ / R On 14-December-12  | 7.75   | P            | Foreign Exchange Future | 0.79800   | 0.87200                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 7.80   | C            | Foreign Exchange Future | 0.09300   | 0.07500                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 7.80   | P            | Foreign Exchange Future | 0.89600   | 1.00000                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 7.85   | C            | Foreign Exchange Future | 0.16100   | 0.13700                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 7.85   | P            | Foreign Exchange Future | 0.91800   | 1.01600                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 7.90   | C            | Foreign Exchange Future | 0.08200   | 0.06700                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 7.90   | P            | Foreign Exchange Future | 0.98500   | 1.09200                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 7.95   | C            | Foreign Exchange Future | 0.14700   | 0.12500                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 7.95   | P            | Foreign Exchange Future | 1.00400   | 1.10400                         | 0             |
| 11/07/2011 | \$ / R On 12-December-14  | 8.00   | C            | Foreign Exchange Future | 1.22000   | 1.15200                         | 200           |
| 11/07/2011 | \$ / R On 12-December-14  | 8.00   | P            | Foreign Exchange Future | 0.85500   | 0.90800                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 8.05   | C            | Foreign Exchange Future | 0.06900   | 0.05700                         | 0             |
| 11/07/2011 | \$ / R On 19-December-11  | 8.05   | P            | Foreign Exchange Future | 1.12200   | 1.23200                         | 0             |
| 11/07/2011 | \$ / R On 19-September-11 | 8.10   | C            | Foreign Exchange Future | 0.01300   | 0.00900                         | 0             |
| 11/07/2011 | \$ / R On 19-September-11 | 8.10   | P            | Foreign Exchange Future | 1.20900   | 1.32600                         | 0             |
| 11/07/2011 | \$ / R On 19-September-11 | 8.15   | C            | Foreign Exchange Future | 0.01200   | 0.00800                         | 0             |
| 11/07/2011 | \$ / R On 19-September-11 | 8.15   | P            | Foreign Exchange Future | 1.25800   | 1.37500                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 8.20   | C            | Foreign Exchange Future | 0.11800   | 0.10100                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 8.20   | P            | Foreign Exchange Future | 1.22500   | 1.33000                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 8.30   | C            | Foreign Exchange Future | 0.10800   | 0.09300                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 8.30   | P            | Foreign Exchange Future | 1.31500   | 1.42200                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 8.35   | C            | Foreign Exchange Future | 0.10400   | 0.08900                         | 0             |
| 11/07/2011 | \$ / R On 19-March-12     | 8.35   | P            | Foreign Exchange Future | 1.36100   | 1.46800                         | 0             |
| 11/07/2011 | \$ / R On 12-December-14  | 8.45   | C            | Foreign Exchange Future | 1.05500   | 0.99300                         | 0             |
| 11/07/2011 | \$ / R On 12-December-14  | 8.45   | P            | Foreign Exchange Future | 1.14000   | 1.19900                         | 0             |
| 11/07/2011 | \$ / R On 12-December-14  | 8.50   | C            | Foreign Exchange Future | 1.03800   | 0.97700                         | 0             |
| 11/07/2011 | \$ / R On 12-December-14  | 8.50   | P            | Foreign Exchange Future | 1.17300   | 1.23300                         | 0             |

| Date       | Contract Details               | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | \$ / R On 12-December-14       | 8.55   | C            | Foreign Exchange Future | 1.02200   | 0.96200                         | 0             |
| 11/07/2011 | \$ / R On 12-December-14       | 8.55   | P            | Foreign Exchange Future | 1.20700   | 1.26800                         | 0             |
| 11/07/2011 | \$ / R On 14-December-15       | 9.15   | C            | Foreign Exchange Future | 1.43300   | 1.36900                         | 0             |
| 11/07/2011 | \$ / R On 14-December-15       | 9.15   | P            | Foreign Exchange Future | 1.42100   | 1.47800                         | 0             |
| 11/07/2011 | \$ / R On 14-December-15       | 9.20   | C            | Foreign Exchange Future | 1.41700   | 1.35300                         | 0             |
| 11/07/2011 | \$ / R On 14-December-15       | 9.20   | P            | Foreign Exchange Future | 1.45500   | 1.51200                         | 0             |
| 11/07/2011 | \$ / R On 14-December-15       | 9.25   | C            | Foreign Exchange Future | 1.40000   | 1.33800                         | 0             |
| 11/07/2011 | \$ / R On 14-December-15       | 9.25   | P            | Foreign Exchange Future | 1.48800   | 1.54700                         | 0             |
| 11/07/2011 | \$ / R On 19-September-11      | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/07/2011 | \$ / R On 19-September-11      | 9.80   | P            | Foreign Exchange Future | 2.89600   | 3.01700                         | 0             |
| 11/07/2011 | \$ / R MAXI On 19-December-11  |        |              | Foreign Exchange Future | 6.99680   | 6.87520                         | 20            |
| 11/07/2011 | \$ / R MAXI On 19-December-11  | 6.95   | C            | Foreign Exchange Future | 0.29830   | 0.24060                         | 0             |
| 11/07/2011 | \$ / R MAXI On 19-December-11  | 6.95   | P            | Foreign Exchange Future | 0.25150   | 0.31540                         | 0             |
| 11/07/2011 | \$ / R MAXI On 19-December-11  | 7.00   | C            | Foreign Exchange Future | 0.27367   | 0.22347                         | 0             |
| 11/07/2011 | \$ / R MAXI On 19-December-11  | 7.00   | P            | Foreign Exchange Future | 0.27687   | 0.34827                         | 0             |
| 11/07/2011 | \$ / R MAXI On 19-December-11  | 7.05   | C            | Foreign Exchange Future | 0.25460   | 0.20763                         | 0             |
| 11/07/2011 | \$ / R MAXI On 19-December-11  | 7.05   | P            | Foreign Exchange Future | 0.30780   | 0.38243                         | 0             |
| 11/07/2011 | \$ / R MAXI On 19-September-11 | 7.10   | C            | Foreign Exchange Future | 0.10327   | 0.07388                         | 0             |
| 11/07/2011 | \$ / R MAXI On 19-September-11 | 7.10   | P            | Foreign Exchange Future | 0.29907   | 0.39048                         | 0             |
| 11/07/2011 | \$ / R MAXI On 19-September-11 | 7.15   | C            | Foreign Exchange Future | 0.09132   | 0.06518                         | 0             |
| 11/07/2011 | \$ / R MAXI On 19-September-11 | 7.15   | P            | Foreign Exchange Future | 0.33712   | 0.43178                         | 0             |
| 11/07/2011 | £ / R On 18-June-12            |        |              | Foreign Exchange Future | 11.39160  | 11.30380                        | 0             |
| 11/07/2011 | £ / R On 19-December-11        | 10.50  | C            | Foreign Exchange Future | 0.75100   | 0.69600                         | 0             |
| 11/07/2011 | £ / R On 19-December-11        | 10.50  | P            | Foreign Exchange Future | 0.15100   | 0.18200                         | 0             |
| 11/07/2011 | £ / R On 19-September-11       | 10.65  | C            | Foreign Exchange Future | 0.42000   | 0.37000                         | 0             |
| 11/07/2011 | £ / R On 19-September-11       | 10.65  | P            | Foreign Exchange Future | 0.10600   | 0.14200                         | 0             |
| 11/07/2011 | £ / R On 19-December-11        | 10.70  | C            | Foreign Exchange Future | 0.61600   | 0.56800                         | 0             |
| 11/07/2011 | £ / R On 19-December-11        | 10.70  | P            | Foreign Exchange Future | 0.21600   | 0.25400                         | 0             |
| 11/07/2011 | £ / R On 19-September-11       | 10.75  | C            | Foreign Exchange Future | 0.35000   | 0.30700                         | 0             |
| 11/07/2011 | £ / R On 19-September-11       | 10.75  | P            | Foreign Exchange Future | 0.13600   | 0.17900                         | 0             |
| 11/07/2011 | £ / R On 19-September-11       | 10.85  | C            | Foreign Exchange Future | 0.28600   | 0.25100                         | 0             |
| 11/07/2011 | £ / R On 19-September-11       | 10.85  | P            | Foreign Exchange Future | 0.17200   | 0.22300                         | 630           |
| 11/07/2011 | £ / R On 19-March-12           | 10.90  | C            | Foreign Exchange Future | 0.70600   | 0.65900                         | 0             |
| 11/07/2011 | £ / R On 19-March-12           | 10.90  | P            | Foreign Exchange Future | 0.36400   | 0.40400                         | 0             |
| 11/07/2011 | £ / R On 19-September-11       | 10.95  | C            | Foreign Exchange Future | 0.22900   | 0.20500                         | 0             |
| 11/07/2011 | £ / R On 19-September-11       | 10.95  | P            | Foreign Exchange Future | 0.21500   | 0.27700                         | 1,200         |
| 11/07/2011 | £ / R On 19-March-12           | 11.00  | C            | Foreign Exchange Future | 0.65100   | 0.60700                         | 0             |
| 11/07/2011 | £ / R On 19-March-12           | 11.00  | P            | Foreign Exchange Future | 0.40900   | 0.45200                         | 0             |
| 11/07/2011 | £ / R On 19-March-12           | 11.10  | C            | Foreign Exchange Future | 0.60000   | 0.55800                         | 0             |
| 11/07/2011 | £ / R On 19-March-12           | 11.10  | P            | Foreign Exchange Future | 0.45800   | 0.50300                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | £ / R On 19-September-11 | 11.15  | C            | Foreign Exchange Future | 0.15400   | 0.14000                         | 0             |
| 11/07/2011 | £ / R On 19-September-11 | 11.15  | P            | Foreign Exchange Future | 0.34000   | 0.41200                         | 0             |
| 11/07/2011 | £ / R On 19-September-11 | 11.20  | C            | Foreign Exchange Future | 0.13900   | 0.12700                         | 1,200         |
| 11/07/2011 | £ / R On 19-September-11 | 11.20  | P            | Foreign Exchange Future | 0.37500   | 0.44900                         | 0             |
| 11/07/2011 | £ / R On 19-September-11 | 11.25  | C            | Foreign Exchange Future | 0.12500   | 0.11500                         | 0             |
| 11/07/2011 | £ / R On 19-September-11 | 11.25  | P            | Foreign Exchange Future | 0.41100   | 0.48700                         | 0             |
| 11/07/2011 | £ / R On 19-December-11  | 11.30  | C            | Foreign Exchange Future | 0.31800   | 0.29600                         | 0             |
| 11/07/2011 | £ / R On 19-December-11  | 11.30  | P            | Foreign Exchange Future | 0.51800   | 0.58200                         | 0             |
| 11/07/2011 | £ / R On 19-March-12     | 11.35  | C            | Foreign Exchange Future | 0.48800   | 0.45800                         | 0             |
| 11/07/2011 | £ / R On 19-March-12     | 11.35  | P            | Foreign Exchange Future | 0.59600   | 0.65300                         | 0             |
| 11/07/2011 | £ / R On 19-March-12     | 11.40  | C            | Foreign Exchange Future | 0.47000   | 0.44100                         | 0             |
| 11/07/2011 | £ / R On 19-March-12     | 11.40  | P            | Foreign Exchange Future | 0.62800   | 0.68600                         | 0             |
| 11/07/2011 | £ / R On 19-March-12     | 11.45  | C            | Foreign Exchange Future | 0.45200   | 0.42400                         | 0             |
| 11/07/2011 | £ / R On 19-March-12     | 11.45  | P            | Foreign Exchange Future | 0.66000   | 0.71900                         | 0             |
| 11/07/2011 | £ / R On 19-March-12     | 11.50  | C            | Foreign Exchange Future | 0.43400   | 0.40800                         | 0             |
| 11/07/2011 | £ / R On 19-March-12     | 11.50  | P            | Foreign Exchange Future | 0.69200   | 0.75300                         | 0             |
| 11/07/2011 | £ / R On 19-March-12     | 11.55  | C            | Foreign Exchange Future | 0.41800   | 0.39200                         | 0             |
| 11/07/2011 | £ / R On 19-March-12     | 11.55  | P            | Foreign Exchange Future | 0.72600   | 0.78700                         | 0             |
| 11/07/2011 | £ / R On 19-December-11  | 11.60  | C            | Foreign Exchange Future | 0.22900   | 0.21500                         | 0             |
| 11/07/2011 | £ / R On 19-December-11  | 11.60  | P            | Foreign Exchange Future | 0.72900   | 0.80100                         | 0             |
| 11/07/2011 | £ / R On 19-December-11  | 11.65  | C            | Foreign Exchange Future | 0.21700   | 0.20400                         | 0             |
| 11/07/2011 | £ / R On 19-December-11  | 11.65  | P            | Foreign Exchange Future | 0.76700   | 0.84000                         | 0             |
| 11/07/2011 | £ / R On 19-March-12     | 11.70  | C            | Foreign Exchange Future | 0.37200   | 0.35000                         | 0             |
| 11/07/2011 | £ / R On 19-March-12     | 11.70  | P            | Foreign Exchange Future | 0.83000   | 0.89500                         | 0             |
| 11/07/2011 | £ / R On 19-December-11  | 11.75  | C            | Foreign Exchange Future | 0.19500   | 0.18300                         | 0             |
| 11/07/2011 | £ / R On 19-December-11  | 11.75  | P            | Foreign Exchange Future | 0.84500   | 0.91900                         | 0             |
| 11/07/2011 | £ / R On 18-June-12      | 11.80  | C            | Foreign Exchange Future | 0.48800   | 0.46400                         | 0             |
| 11/07/2011 | £ / R On 18-June-12      | 11.80  | P            | Foreign Exchange Future | 0.89600   | 0.96000                         | 0             |
| 11/07/2011 | £ / R On 18-June-12      | 11.85  | C            | Foreign Exchange Future | 0.47300   | 0.45000                         | 0             |
| 11/07/2011 | £ / R On 18-June-12      | 11.85  | P            | Foreign Exchange Future | 0.93100   | 0.99600                         | 0             |
| 11/07/2011 | £ / R On 18-June-12      | 11.90  | C            | Foreign Exchange Future | 0.45900   | 0.43600                         | 0             |
| 11/07/2011 | £ / R On 18-June-12      | 11.90  | P            | Foreign Exchange Future | 0.96700   | 1.03200                         | 0             |
| 11/07/2011 | £ / R On 19-September-11 | 12.10  | C            | Foreign Exchange Future | 0.02200   | 0.02200                         | 0             |
| 11/07/2011 | £ / R On 19-September-11 | 12.10  | P            | Foreign Exchange Future | 1.15800   | 1.24400                         | 200           |
| 11/07/2011 | £ / R On 19-December-11  | 12.20  | C            | Foreign Exchange Future | 0.12000   | 0.11500                         | 0             |
| 11/07/2011 | £ / R On 19-December-11  | 12.20  | P            | Foreign Exchange Future | 1.22000   | 1.30100                         | 250           |
| 11/07/2011 | £ / R On 19-March-12     | 12.30  | C            | Foreign Exchange Future | 0.23500   | 0.22200                         | 0             |
| 11/07/2011 | £ / R On 19-March-12     | 12.30  | P            | Foreign Exchange Future | 1.29300   | 1.36700                         | 0             |
| 11/07/2011 | ¥ / R On 19-December-11  |        |              | Foreign Exchange Future | 0.08720   | 0.08530                         | 0             |
| 11/07/2011 | ¥ / R On 19-December-11  | 0.07   | C            | Foreign Exchange Future | 0.01735   | 0.01551                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | ¥ / R On 19-December-11  | 0.07   | P            | Foreign Exchange Future | 0.00015   | 0.00021                         | 0             |
| 11/07/2011 | ¥ / R On 19-December-11  | 0.08   | C            | Foreign Exchange Future | 0.00869   | 0.00725                         | 0             |
| 11/07/2011 | ¥ / R On 19-December-11  | 0.08   | P            | Foreign Exchange Future | 0.00149   | 0.00195                         | 0             |
| 11/07/2011 | ¥ / R On 19-December-11  | 0.09   | C            | Foreign Exchange Future | 0.00358   | 0.00286                         | 0             |
| 11/07/2011 | ¥ / R On 19-December-11  | 0.09   | P            | Foreign Exchange Future | 0.00638   | 0.00756                         | 0             |
| 11/07/2011 | ¥ / R On 19-September-11 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/07/2011 | ¥ / R On 19-September-11 | 11.50  | P            | Foreign Exchange Future | 11.41410  | 11.41590                        | 0             |
| 11/07/2011 | € / R On 19-March-12     |        |              | Foreign Exchange Future | 9.86110   | 9.86640                         | 8,503         |
| 11/07/2011 | € / R On 19-March-12     | 9.00   | C            | Foreign Exchange Future | 0.96600   | 0.97200                         | 0             |
| 11/07/2011 | € / R On 19-March-12     | 9.00   | P            | Foreign Exchange Future | 0.10500   | 0.10600                         | 0             |
| 11/07/2011 | € / R On 19-March-12     | 9.05   | C            | Foreign Exchange Future | 0.92700   | 0.93300                         | 0             |
| 11/07/2011 | € / R On 19-March-12     | 9.05   | P            | Foreign Exchange Future | 0.11600   | 0.11700                         | 0             |
| 11/07/2011 | € / R On 19-December-11  | 9.30   | C            | Foreign Exchange Future | 0.58400   | 0.59400                         | 0             |
| 11/07/2011 | € / R On 19-December-11  | 9.30   | P            | Foreign Exchange Future | 0.13400   | 0.13500                         | 0             |
| 11/07/2011 | € / R On 19-December-11  | 9.40   | C            | Foreign Exchange Future | 0.51600   | 0.52600                         | 0             |
| 11/07/2011 | € / R On 19-December-11  | 9.40   | P            | Foreign Exchange Future | 0.16600   | 0.16700                         | 0             |
| 11/07/2011 | € / R On 19-December-11  | 9.55   | C            | Foreign Exchange Future | 0.42300   | 0.43400                         | 0             |
| 11/07/2011 | € / R On 19-December-11  | 9.55   | P            | Foreign Exchange Future | 0.22300   | 0.22500                         | 0             |
| 11/07/2011 | € / R On 19-September-11 | 9.60   | C            | Foreign Exchange Future | 0.20500   | 0.22000                         | 0             |
| 11/07/2011 | € / R On 19-September-11 | 9.60   | P            | Foreign Exchange Future | 0.16000   | 0.16500                         | 2,065         |
| 11/07/2011 | € / R On 19-September-11 | 9.65   | C            | Foreign Exchange Future | 0.17800   | 0.19400                         | 0             |
| 11/07/2011 | € / R On 19-September-11 | 9.65   | P            | Foreign Exchange Future | 0.18300   | 0.18900                         | 0             |
| 11/07/2011 | € / R On 19-September-11 | 9.70   | C            | Foreign Exchange Future | 0.15700   | 0.16900                         | 0             |
| 11/07/2011 | € / R On 19-September-11 | 9.70   | P            | Foreign Exchange Future | 0.21200   | 0.21400                         | 0             |
| 11/07/2011 | € / R On 19-December-11  | 9.75   | C            | Foreign Exchange Future | 0.31700   | 0.32900                         | 0             |
| 11/07/2011 | € / R On 19-December-11  | 9.75   | P            | Foreign Exchange Future | 0.31700   | 0.32000                         | 0             |
| 11/07/2011 | € / R On 19-March-12     | 9.80   | C            | Foreign Exchange Future | 0.44900   | 0.46100                         | 0             |
| 11/07/2011 | € / R On 19-March-12     | 9.80   | P            | Foreign Exchange Future | 0.38800   | 0.39500                         | 0             |
| 11/07/2011 | € / R On 19-December-11  | 9.85   | C            | Foreign Exchange Future | 0.27800   | 0.28700                         | 0             |
| 11/07/2011 | € / R On 19-December-11  | 9.85   | P            | Foreign Exchange Future | 0.37800   | 0.37800                         | 0             |
| 11/07/2011 | € / R On 19-March-12     | 9.90   | C            | Foreign Exchange Future | 0.40500   | 0.41400                         | 0             |
| 11/07/2011 | € / R On 19-March-12     | 9.90   | P            | Foreign Exchange Future | 0.44400   | 0.44800                         | 0             |
| 11/07/2011 | € / R On 19-December-11  | 10.00  | C            | Foreign Exchange Future | 0.22900   | 0.23700                         | 0             |
| 11/07/2011 | € / R On 19-December-11  | 10.00  | P            | Foreign Exchange Future | 0.47900   | 0.47800                         | 0             |
| 11/07/2011 | € / R On 19-March-12     | 10.05  | C            | Foreign Exchange Future | 0.35000   | 0.35900                         | 0             |
| 11/07/2011 | € / R On 19-March-12     | 10.05  | P            | Foreign Exchange Future | 0.53900   | 0.54300                         | 0             |
| 11/07/2011 | € / R On 19-March-12     | 10.10  | C            | Foreign Exchange Future | 0.33400   | 0.34300                         | 0             |
| 11/07/2011 | € / R On 19-March-12     | 10.10  | P            | Foreign Exchange Future | 0.57300   | 0.57700                         | 0             |
| 11/07/2011 | € / R On 19-March-12     | 10.15  | C            | Foreign Exchange Future | 0.31800   | 0.32700                         | 0             |
| 11/07/2011 | € / R On 19-March-12     | 10.15  | P            | Foreign Exchange Future | 0.60700   | 0.61100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | € / R On 19-March-12        | 10.25  | C            | Foreign Exchange Future | 0.29000   | 0.29800                         | 0             |
| 11/07/2011 | € / R On 19-March-12        | 10.25  | P            | Foreign Exchange Future | 0.67900   | 0.68200                         | 0             |
| 11/07/2011 | € / R On 19-September-11    | 10.40  | C            | Foreign Exchange Future | 0.02400   | 0.02900                         | 3,590         |
| 11/07/2011 | € / R On 19-September-11    | 10.40  | P            | Foreign Exchange Future | 0.77900   | 0.77400                         | 0             |
| 11/07/2011 | € / R On 19-September-11    | 10.55  | C            | Foreign Exchange Future | 0.01600   | 0.02000                         | 0             |
| 11/07/2011 | € / R On 19-September-11    | 10.55  | P            | Foreign Exchange Future | 0.92100   | 0.91500                         | 0             |
| 11/07/2011 | € / R On 19-March-12        | 10.60  | C            | Foreign Exchange Future | 0.20900   | 0.21700                         | 0             |
| 11/07/2011 | € / R On 19-March-12        | 10.60  | P            | Foreign Exchange Future | 0.94800   | 0.95100                         | 0             |
| 11/07/2011 | € / R On 19-September-11    | 10.65  | C            | Foreign Exchange Future | 0.01200   | 0.01500                         | 0             |
| 11/07/2011 | € / R On 19-September-11    | 10.65  | P            | Foreign Exchange Future | 1.01700   | 1.01000                         | 0             |
| 11/07/2011 | AU\$ / R On 14-December-15  |        |              | Foreign Exchange Future | 8.28940   | 8.23910                         | 0             |
| 11/07/2011 | AU\$ / R On 19-March-12     | 6.20   | C            | Foreign Exchange Future | 1.13300   | 1.06500                         | 0             |
| 11/07/2011 | AU\$ / R On 19-March-12     | 6.20   | P            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 11/07/2011 | AU\$ / R On 19-December-11  | 6.60   | C            | Foreign Exchange Future | 0.72500   | 0.66400                         | 0             |
| 11/07/2011 | AU\$ / R On 19-December-11  | 6.60   | P            | Foreign Exchange Future | 0.02700   | 0.03600                         | 0             |
| 11/07/2011 | AU\$ / R On 19-December-11  | 6.65   | C            | Foreign Exchange Future | 0.68100   | 0.62100                         | 0             |
| 11/07/2011 | AU\$ / R On 19-December-11  | 6.65   | P            | Foreign Exchange Future | 0.03300   | 0.04300                         | 0             |
| 11/07/2011 | AU\$ / R On 19-December-11  | 6.70   | C            | Foreign Exchange Future | 0.63800   | 0.58000                         | 0             |
| 11/07/2011 | AU\$ / R On 19-December-11  | 6.70   | P            | Foreign Exchange Future | 0.04000   | 0.05200                         | 0             |
| 11/07/2011 | AU\$ / R On 19-September-11 | 6.75   | C            | Foreign Exchange Future | 0.54400   | 0.48000                         | 0             |
| 11/07/2011 | AU\$ / R On 19-September-11 | 6.75   | P            | Foreign Exchange Future | 0.01400   | 0.01900                         | 0             |
| 11/07/2011 | AU\$ / R On 19-September-11 | 6.80   | C            | Foreign Exchange Future | 0.49800   | 0.43500                         | 0             |
| 11/07/2011 | AU\$ / R On 19-September-11 | 6.80   | P            | Foreign Exchange Future | 0.01800   | 0.02400                         | 0             |
| 11/07/2011 | AU\$ / R On 19-March-12     | 6.95   | C            | Foreign Exchange Future | 0.48700   | 0.43900                         | 0             |
| 11/07/2011 | AU\$ / R On 19-March-12     | 6.95   | P            | Foreign Exchange Future | 0.11900   | 0.14100                         | 0             |
| 11/07/2011 | AU\$ / R On 19-March-12     | 7.00   | C            | Foreign Exchange Future | 0.45100   | 0.40600                         | 0             |
| 11/07/2011 | AU\$ / R On 19-March-12     | 7.00   | P            | Foreign Exchange Future | 0.13300   | 0.15800                         | 0             |
| 11/07/2011 | AU\$ / R On 19-September-11 | 7.10   | C            | Foreign Exchange Future | 0.24500   | 0.19500                         | 0             |
| 11/07/2011 | AU\$ / R On 19-September-11 | 7.10   | P            | Foreign Exchange Future | 0.06500   | 0.08400                         | 0             |
| 11/07/2011 | AU\$ / R On 19-September-11 | 7.15   | C            | Foreign Exchange Future | 0.20900   | 0.16200                         | 0             |
| 11/07/2011 | AU\$ / R On 19-September-11 | 7.15   | P            | Foreign Exchange Future | 0.07900   | 0.10100                         | 0             |
| 11/07/2011 | AU\$ / R On 19-March-12     | 7.20   | C            | Foreign Exchange Future | 0.32400   | 0.28900                         | 0             |
| 11/07/2011 | AU\$ / R On 19-March-12     | 7.20   | P            | Foreign Exchange Future | 0.20600   | 0.24100                         | 0             |
| 11/07/2011 | AU\$ / R On 14-December-15  | 7.25   | C            | Foreign Exchange Future | 1.44400   | 1.40500                         | 0             |
| 11/07/2011 | AU\$ / R On 14-December-15  | 7.25   | P            | Foreign Exchange Future | 0.40500   | 0.41600                         | 0             |
| 11/07/2011 | AU\$ / R On 14-December-15  | 7.30   | C            | Foreign Exchange Future | 1.40600   | 1.36800                         | 0             |
| 11/07/2011 | AU\$ / R On 14-December-15  | 7.30   | P            | Foreign Exchange Future | 0.41700   | 0.42900                         | 0             |
| 11/07/2011 | AU\$ / R On 14-December-15  | 7.35   | C            | Foreign Exchange Future | 1.37800   | 1.34100                         | 0             |
| 11/07/2011 | AU\$ / R On 14-December-15  | 7.35   | P            | Foreign Exchange Future | 0.43900   | 0.45200                         | 0             |
| 11/07/2011 | AU\$ / R On 19-March-12     | 7.40   | C            | Foreign Exchange Future | 0.22900   | 0.20600                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | AU\$ / R On 19-March-12     | 7.40   | P            | Foreign Exchange Future | 0.31100   | 0.35800                         | 0             |
| 11/07/2011 | AU\$ / R On 19-March-12     | 7.45   | C            | Foreign Exchange Future | 0.21000   | 0.18900                         | 0             |
| 11/07/2011 | AU\$ / R On 19-March-12     | 7.45   | P            | Foreign Exchange Future | 0.34200   | 0.39100                         | 0             |
| 11/07/2011 | AU\$ / R On 19-December-11  | 7.50   | C            | Foreign Exchange Future | 0.14800   | 0.12500                         | 0             |
| 11/07/2011 | AU\$ / R On 19-December-11  | 7.50   | P            | Foreign Exchange Future | 0.35000   | 0.39700                         | 0             |
| 11/07/2011 | AU\$ / R On 19-September-11 | 7.55   | C            | Foreign Exchange Future | 0.04700   | 0.03700                         | 0             |
| 11/07/2011 | AU\$ / R On 19-September-11 | 7.55   | P            | Foreign Exchange Future | 0.31700   | 0.37600                         | 0             |
| 11/07/2011 | AU\$ / R On 19-March-12     | 7.75   | C            | Foreign Exchange Future | 0.12700   | 0.11400                         | 0             |
| 11/07/2011 | AU\$ / R On 19-March-12     | 7.75   | P            | Foreign Exchange Future | 0.55900   | 0.61600                         | 0             |
| 11/07/2011 | AU\$ / R On 19-September-11 | 7.95   | C            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 11/07/2011 | AU\$ / R On 19-September-11 | 7.95   | P            | Foreign Exchange Future | 0.68000   | 0.74800                         | 0             |
| 11/07/2011 | AU\$ / R On 19-September-11 | 8.00   | C            | Foreign Exchange Future | 0.00900   | 0.00700                         | 0             |
| 11/07/2011 | AU\$ / R On 19-September-11 | 8.00   | P            | Foreign Exchange Future | 0.72900   | 0.79600                         | 0             |
| 11/07/2011 | AU\$ / R On 19-September-11 | 8.05   | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 11/07/2011 | AU\$ / R On 19-September-11 | 8.05   | P            | Foreign Exchange Future | 0.77700   | 0.84500                         | 0             |
| 11/07/2011 | AU\$ / R On 19-September-11 | 8.15   | C            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 11/07/2011 | AU\$ / R On 19-September-11 | 8.15   | P            | Foreign Exchange Future | 0.87500   | 0.94300                         | 0             |
| 11/07/2011 | CAD/ R On 19-December-11    |        |              | Foreign Exchange Future | 7.19760   | 7.10240                         | 0             |
| 11/07/2011 | CAD/ R On 19-September-11   | 6.60   | C            | Foreign Exchange Future | 0.52900   | 0.44200                         | 0             |
| 11/07/2011 | CAD/ R On 19-September-11   | 6.60   | P            | Foreign Exchange Future | 0.01200   | 0.01900                         | 0             |
| 11/07/2011 | CAD/ R On 19-December-11    | 6.80   | C            | Foreign Exchange Future | 0.47300   | 0.40200                         | 0             |
| 11/07/2011 | CAD/ R On 19-December-11    | 6.80   | P            | Foreign Exchange Future | 0.07500   | 0.10000                         | 0             |
| 11/07/2011 | CAD/ R On 19-December-11    | 6.85   | C            | Foreign Exchange Future | 0.43500   | 0.36700                         | 0             |
| 11/07/2011 | CAD/ R On 19-December-11    | 6.85   | P            | Foreign Exchange Future | 0.08700   | 0.11500                         | 0             |
| 11/07/2011 | CAD/ R On 19-December-11    | 6.90   | C            | Foreign Exchange Future | 0.39900   | 0.33400                         | 0             |
| 11/07/2011 | CAD/ R On 19-December-11    | 6.90   | P            | Foreign Exchange Future | 0.10100   | 0.13200                         | 0             |
| 11/07/2011 | CAD/ R On 19-December-11    | 7.20   | C            | Foreign Exchange Future | 0.21700   | 0.17800                         | 0             |
| 11/07/2011 | CAD/ R On 19-December-11    | 7.20   | P            | Foreign Exchange Future | 0.21900   | 0.27600                         | 0             |
| 11/07/2011 | CAD/ R On 19-December-11    | 7.25   | C            | Foreign Exchange Future | 0.19700   | 0.16200                         | 0             |
| 11/07/2011 | CAD/ R On 19-December-11    | 7.25   | P            | Foreign Exchange Future | 0.24900   | 0.31000                         | 0             |
| 11/07/2011 | CAD/ R On 19-December-11    | 7.30   | C            | Foreign Exchange Future | 0.17800   | 0.14600                         | 0             |
| 11/07/2011 | CAD/ R On 19-December-11    | 7.30   | P            | Foreign Exchange Future | 0.28000   | 0.34400                         | 0             |
| 11/07/2011 | CAD/ R On 19-December-11    | 7.40   | C            | Foreign Exchange Future | 0.14700   | 0.12000                         | 0             |
| 11/07/2011 | CAD/ R On 19-December-11    | 7.40   | P            | Foreign Exchange Future | 0.34900   | 0.41800                         | 0             |
| 11/07/2011 | CAD/ R On 19-December-11    | 7.45   | C            | Foreign Exchange Future | 0.13300   | 0.10900                         | 0             |
| 11/07/2011 | CAD/ R On 19-December-11    | 7.45   | P            | Foreign Exchange Future | 0.38500   | 0.45700                         | 0             |
| 11/07/2011 | CAD/ R On 19-September-11   | 7.55   | C            | Foreign Exchange Future | 0.02400   | 0.01600                         | 0             |
| 11/07/2011 | CAD/ R On 19-September-11   | 7.55   | P            | Foreign Exchange Future | 0.45700   | 0.54300                         | 0             |
| 11/07/2011 | CAD/ R On 19-December-11    | 7.60   | C            | Foreign Exchange Future | 0.09900   | 0.08100                         | 0             |
| 11/07/2011 | CAD/ R On 19-December-11    | 7.60   | P            | Foreign Exchange Future | 0.50100   | 0.57900                         | 0             |



| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | CAD/ R On 19-December-11         | 7.65   | C            | Foreign Exchange Future | 0.09000   | 0.07300                         | 0             |
| 11/07/2011 | CAD/ R On 19-December-11         | 7.65   | P            | Foreign Exchange Future | 0.54200   | 0.62100                         | 0             |
| 11/07/2011 | CAD/ R On 19-September-11        | 7.75   | C            | Foreign Exchange Future | 0.01100   | 0.00700                         | 0             |
| 11/07/2011 | CAD/ R On 19-September-11        | 7.75   | P            | Foreign Exchange Future | 0.64400   | 0.73400                         | 0             |
| 11/07/2011 | CAD/ R On 19-September-11        | 7.80   | C            | Foreign Exchange Future | 0.00900   | 0.00600                         | 0             |
| 11/07/2011 | CAD/ R On 19-September-11        | 7.80   | P            | Foreign Exchange Future | 0.69200   | 0.78300                         | 0             |
| 11/07/2011 | CAD/ R On 19-September-11        | 7.85   | C            | Foreign Exchange Future | 0.00700   | 0.00500                         | 0             |
| 11/07/2011 | CAD/ R On 19-September-11        | 7.85   | P            | Foreign Exchange Future | 0.74000   | 0.83200                         | 0             |
| 11/07/2011 | CAD/ R On 19-September-11        | 7.95   | C            | Foreign Exchange Future | 0.00500   | 0.00300                         | 0             |
| 11/07/2011 | CAD/ R On 19-September-11        | 7.95   | P            | Foreign Exchange Future | 0.83800   | 0.93000                         | 0             |
| 11/07/2011 | CF CANDO CAAD On 19-September-11 |        |              | Can-Do Future           | 0.03070   | 0.08850                         | 22,388        |
| 11/07/2011 | CF CANDO CAAE On 19-September-11 |        |              | Can-Do Future           | 0.08860   | 0.08950                         | 21,898        |
| 11/07/2011 | CHF / R On 19-December-11        |        |              | Foreign Exchange Future | 8.39530   | 8.21490                         | 25            |
| 11/07/2011 | CHF / R On 19-September-11       | 7.60   | C            | Foreign Exchange Future | 0.69900   | 0.54500                         | 0             |
| 11/07/2011 | CHF / R On 19-September-11       | 7.60   | P            | Foreign Exchange Future | 0.02500   | 0.04700                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11        | 7.65   | C            | Foreign Exchange Future | 0.80400   | 0.66100                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11        | 7.65   | P            | Foreign Exchange Future | 0.05900   | 0.09600                         | 0             |
| 11/07/2011 | CHF / R On 19-September-11       | 7.70   | C            | Foreign Exchange Future | 0.61000   | 0.46400                         | 0             |
| 11/07/2011 | CHF / R On 19-September-11       | 7.70   | P            | Foreign Exchange Future | 0.03600   | 0.06600                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11        | 7.75   | C            | Foreign Exchange Future | 0.72400   | 0.59000                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11        | 7.75   | P            | Foreign Exchange Future | 0.07900   | 0.12500                         | 0             |
| 11/07/2011 | CHF / R On 19-September-11       | 7.80   | C            | Foreign Exchange Future | 0.52500   | 0.38900                         | 0             |
| 11/07/2011 | CHF / R On 19-September-11       | 7.80   | P            | Foreign Exchange Future | 0.05100   | 0.09100                         | 0             |
| 11/07/2011 | CHF / R On 19-September-11       | 7.85   | C            | Foreign Exchange Future | 0.48400   | 0.35300                         | 0             |
| 11/07/2011 | CHF / R On 19-September-11       | 7.85   | P            | Foreign Exchange Future | 0.06000   | 0.10500                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11        | 7.90   | C            | Foreign Exchange Future | 0.61400   | 0.49300                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11        | 7.90   | P            | Foreign Exchange Future | 0.11900   | 0.17800                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11        | 8.00   | C            | Foreign Exchange Future | 0.54700   | 0.43500                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11        | 8.00   | P            | Foreign Exchange Future | 0.15200   | 0.22000                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11        | 8.15   | C            | Foreign Exchange Future | 0.45600   | 0.35800                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11        | 8.15   | P            | Foreign Exchange Future | 0.21100   | 0.29300                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11        | 8.25   | C            | Foreign Exchange Future | 0.40200   | 0.31400                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11        | 8.25   | P            | Foreign Exchange Future | 0.25700   | 0.34900                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11        | 8.30   | C            | Foreign Exchange Future | 0.37600   | 0.29500                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11        | 8.30   | P            | Foreign Exchange Future | 0.28100   | 0.38000                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11        | 8.35   | C            | Foreign Exchange Future | 0.35300   | 0.27700                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11        | 8.35   | P            | Foreign Exchange Future | 0.30800   | 0.41200                         | 0             |
| 11/07/2011 | CHF / R On 19-September-11       | 8.40   | C            | Foreign Exchange Future | 0.15400   | 0.10300                         | 0             |
| 11/07/2011 | CHF / R On 19-September-11       | 8.40   | P            | Foreign Exchange Future | 0.28000   | 0.40500                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11        | 8.45   | C            | Foreign Exchange Future | 0.31000   | 0.24500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 11/07/2011 | CHF / R On 19-December-11  | 8.45   | P            | Foreign Exchange Future | 0.36500      | 0.48000                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11  | 8.50   | C            | Foreign Exchange Future | 0.29100      | 0.23000                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11  | 8.50   | P            | Foreign Exchange Future | 0.39600      | 0.51500                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11  | 8.55   | C            | Foreign Exchange Future | 0.27400      | 0.21600                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11  | 8.55   | P            | Foreign Exchange Future | 0.42900      | 0.55100                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11  | 8.60   | C            | Foreign Exchange Future | 0.25700      | 0.20300                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11  | 8.60   | P            | Foreign Exchange Future | 0.46200      | 0.58800                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11  | 8.70   | C            | Foreign Exchange Future | 0.22800      | 0.18000                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11  | 8.70   | P            | Foreign Exchange Future | 0.53300      | 0.66500                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11  | 8.80   | C            | Foreign Exchange Future | 0.20100      | 0.15900                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11  | 8.80   | P            | Foreign Exchange Future | 0.60600      | 0.74400                         | 0             |
| 11/07/2011 | CHF / R On 19-September-11 | 8.85   | C            | Foreign Exchange Future | 0.05400      | 0.03500                         | 0             |
| 11/07/2011 | CHF / R On 19-September-11 | 8.85   | P            | Foreign Exchange Future | 0.63000      | 0.78700                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11  | 8.90   | C            | Foreign Exchange Future | 0.17800      | 0.14100                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11  | 8.90   | P            | Foreign Exchange Future | 0.68300      | 0.82600                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11  | 8.95   | C            | Foreign Exchange Future | 0.16800      | 0.13300                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11  | 8.95   | P            | Foreign Exchange Future | 0.72300      | 0.86800                         | 0             |
| 11/07/2011 | CHF / R On 19-September-11 | 9.00   | C            | Foreign Exchange Future | 0.03800      | 0.02500                         | 0             |
| 11/07/2011 | CHF / R On 19-September-11 | 9.00   | P            | Foreign Exchange Future | 0.76400      | 0.92700                         | 0             |
| 11/07/2011 | CHF / R On 19-September-11 | 9.05   | C            | Foreign Exchange Future | 0.03300      | 0.02200                         | 0             |
| 11/07/2011 | CHF / R On 19-September-11 | 9.05   | P            | Foreign Exchange Future | 0.80900      | 0.97400                         | 0             |
| 11/07/2011 | CHF / R On 19-September-11 | 9.10   | C            | Foreign Exchange Future | 0.03000      | 0.02000                         | 0             |
| 11/07/2011 | CHF / R On 19-September-11 | 9.10   | P            | Foreign Exchange Future | 0.85600      | 1.02200                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11  | 9.15   | C            | Foreign Exchange Future | 0.13200      | 0.10500                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11  | 9.15   | P            | Foreign Exchange Future | 0.88700      | 1.04000                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11  | 9.20   | C            | Foreign Exchange Future | 0.12500      | 0.09900                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11  | 9.20   | P            | Foreign Exchange Future | 0.93000      | 1.08400                         | 0             |
| 11/07/2011 | CHF / R On 19-September-11 | 9.25   | C            | Foreign Exchange Future | 0.02100      | 0.01400                         | 0             |
| 11/07/2011 | CHF / R On 19-September-11 | 9.25   | P            | Foreign Exchange Future | 0.99700      | 1.16600                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11  | 9.40   | C            | Foreign Exchange Future | 0.09900      | 0.08000                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11  | 9.40   | P            | Foreign Exchange Future | 1.10400      | 1.26500                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11  | 9.45   | C            | Foreign Exchange Future | 0.09400      | 0.07600                         | 0             |
| 11/07/2011 | CHF / R On 19-December-11  | 9.45   | P            | Foreign Exchange Future | 1.14900      | 1.31100                         | 0             |
| 11/07/2011 | RAIN On 19-September-11    |        |              | Foreign Exchange Future | 13,876.12000 | 13,746.29000                    | 0             |
| 11/07/2011 | YUAN/R On 19-December-11   |        |              | Foreign Exchange Future | 1.08500      | 1.06660                         | 0             |
| 11/07/2011 | YUAN/R On 19-December-11   | 1.05   | C            | Foreign Exchange Future | 0.05940      | 0.04850                         | 0             |
| 11/07/2011 | YUAN/R On 19-December-11   | 1.05   | P            | Foreign Exchange Future | 0.02440      | 0.03190                         | 0             |
| 11/07/2011 | YUAN/R On 19-December-11   | 1.10   | C            | Foreign Exchange Future | 0.03620      | 0.02900                         | 0             |
| 11/07/2011 | YUAN/R On 19-December-11   | 1.10   | P            | Foreign Exchange Future | 0.05120      | 0.06240                         | 0             |
| 11/07/2011 | YUAN/R On 19-December-11   | 1.15   | C            | Foreign Exchange Future | 0.02220      | 0.01770                         | 0             |

| Date                         | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest     |
|------------------------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|-------------------|
| 11/07/2011                   | YUAN/R On 19-December-11 | 1.15   | P            | Foreign Exchange Future | 0.08720   | 0.10110                         | 0                 |
| <b>Futures Open Interest</b> |                          |        |              |                         |           |                                 | <b>607,804.00</b> |
| <b>Options Open Interest</b> |                          |        |              |                         |           |                                 | <b>208,349.00</b> |
| <b>Total</b>                 |                          |        |              |                         |           |                                 | <b>816,153.00</b> |