



# Currency Futures & Options Weekly Statistics

From: 19/09/2011 To: 22/09/2011

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | \$ / R On 14-December-15  |        |              | Foreign Exchange Future | 10.02250  | 9.75390                         | 0             |
| 19/09/2011 | \$ / R On 19-September-11 | 5.70   | C            | Foreign Exchange Future | 1.99200   | 1.73000                         | 0             |
| 19/09/2011 | \$ / R On 19-September-11 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | \$ / R On 19-September-11 | 5.75   | C            | Foreign Exchange Future | 1.94200   | 1.68000                         | 0             |
| 19/09/2011 | \$ / R On 19-September-11 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | \$ / R On 19-September-11 | 5.80   | C            | Foreign Exchange Future | 1.89200   | 1.63000                         | 0             |
| 19/09/2011 | \$ / R On 19-September-11 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | \$ / R On 19-December-11  | 5.85   | C            | Foreign Exchange Future | 1.94400   | 1.67400                         | 0             |
| 19/09/2011 | \$ / R On 19-December-11  | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/09/2011 | \$ / R On 19-December-11  | 5.95   | C            | Foreign Exchange Future | 1.84400   | 1.57400                         | 0             |
| 19/09/2011 | \$ / R On 19-December-11  | 5.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/09/2011 | \$ / R On 19-December-11  | 6.00   | C            | Foreign Exchange Future | 1.79400   | 1.52500                         | 0             |
| 19/09/2011 | \$ / R On 19-December-11  | 6.00   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 19/09/2011 | \$ / R On 19-December-11  | 6.05   | C            | Foreign Exchange Future | 1.74400   | 1.47500                         | 0             |
| 19/09/2011 | \$ / R On 19-December-11  | 6.05   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.10   | C            | Foreign Exchange Future | 1.79600   | 1.52500                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.10   | P            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.15   | C            | Foreign Exchange Future | 1.74800   | 1.47700                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.15   | P            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.20   | C            | Foreign Exchange Future | 1.69900   | 1.42900                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.20   | P            | Foreign Exchange Future | 0.01600   | 0.01900                         | 0             |
| 19/09/2011 | \$ / R On 19-December-11  | 6.25   | C            | Foreign Exchange Future | 1.54500   | 1.27700                         | 0             |
| 19/09/2011 | \$ / R On 19-December-11  | 6.25   | P            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 19/09/2011 | \$ / R On 19-December-11  | 6.30   | C            | Foreign Exchange Future | 1.49600   | 1.22800                         | 0             |
| 19/09/2011 | \$ / R On 19-December-11  | 6.30   | P            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.35   | C            | Foreign Exchange Future | 1.55500   | 1.28900                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.35   | P            | Foreign Exchange Future | 0.02200   | 0.02900                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | \$ / R On 19-March-12     | 6.40   | C            | Foreign Exchange Future | 1.50800   | 1.24200                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.40   | P            | Foreign Exchange Future | 0.02500   | 0.03200                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.45   | C            | Foreign Exchange Future | 1.46100   | 1.19600                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.45   | P            | Foreign Exchange Future | 0.02800   | 0.03600                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.50   | C            | Foreign Exchange Future | 1.41400   | 1.15100                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.50   | P            | Foreign Exchange Future | 0.03100   | 0.04100                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.55   | C            | Foreign Exchange Future | 1.36800   | 1.10600                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.55   | P            | Foreign Exchange Future | 0.03500   | 0.04600                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.60   | C            | Foreign Exchange Future | 1.32200   | 1.06200                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.60   | P            | Foreign Exchange Future | 0.03900   | 0.05200                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.65   | C            | Foreign Exchange Future | 1.27700   | 1.01800                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.65   | P            | Foreign Exchange Future | 0.04400   | 0.05800                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.70   | C            | Foreign Exchange Future | 1.23200   | 0.97400                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.70   | P            | Foreign Exchange Future | 0.04900   | 0.06400                         | 10,000        |
| 19/09/2011 | \$ / R On 19-March-12     | 6.75   | C            | Foreign Exchange Future | 1.18700   | 0.93200                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.75   | P            | Foreign Exchange Future | 0.05400   | 0.07200                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.80   | C            | Foreign Exchange Future | 1.14300   | 0.89000                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.80   | P            | Foreign Exchange Future | 0.06000   | 0.08000                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.85   | C            | Foreign Exchange Future | 1.09900   | 0.84800                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.85   | P            | Foreign Exchange Future | 0.06600   | 0.08800                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.90   | C            | Foreign Exchange Future | 1.05600   | 0.81000                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.90   | P            | Foreign Exchange Future | 0.07300   | 0.10000                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.95   | C            | Foreign Exchange Future | 1.01400   | 0.77400                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.95   | P            | Foreign Exchange Future | 0.08100   | 0.11400                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.99   | C            | Foreign Exchange Future | 0.98400   | 0.74800                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 6.99   | P            | Foreign Exchange Future | 0.08700   | 0.12400                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 7.00   | C            | Foreign Exchange Future | 0.97200   | 0.73800                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 7.00   | P            | Foreign Exchange Future | 0.08900   | 0.12800                         | 1,000         |
| 19/09/2011 | \$ / R On 19-March-12     | 7.04   | C            | Foreign Exchange Future | 0.94200   | 0.71300                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 7.04   | P            | Foreign Exchange Future | 0.09500   | 0.13900                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 7.05   | C            | Foreign Exchange Future | 0.93100   | 0.70300                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 7.05   | P            | Foreign Exchange Future | 0.09800   | 0.14300                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 7.09   | C            | Foreign Exchange Future | 0.90100   | 0.67900                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 7.09   | P            | Foreign Exchange Future | 0.10400   | 0.15500                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 7.10   | C            | Foreign Exchange Future | 0.89000   | 0.67000                         | 10,000        |
| 19/09/2011 | \$ / R On 19-March-12     | 7.10   | P            | Foreign Exchange Future | 0.10700   | 0.16000                         | 0             |
| 19/09/2011 | \$ / R On 17-September-12 | 7.15   | C            | Foreign Exchange Future | 1.11600   | 0.88900                         | 16,000        |
| 19/09/2011 | \$ / R On 17-September-12 | 7.15   | P            | Foreign Exchange Future | 0.20700   | 0.26300                         | 0             |
| 19/09/2011 | \$ / R On 17-September-12 | 7.20   | C            | Foreign Exchange Future | 1.08000   | 0.86000                         | 0             |
| 19/09/2011 | \$ / R On 17-September-12 | 7.20   | P            | Foreign Exchange Future | 0.22100   | 0.28400                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | \$ / R On 17-September-12 | 7.25   | C            | Foreign Exchange Future | 1.04400   | 0.83200                         | 0             |
| 19/09/2011 | \$ / R On 17-September-12 | 7.25   | P            | Foreign Exchange Future | 0.23500   | 0.30600                         | 0             |
| 19/09/2011 | \$ / R On 17-September-12 | 7.30   | C            | Foreign Exchange Future | 1.01300   | 0.80500                         | 42,000        |
| 19/09/2011 | \$ / R On 17-September-12 | 7.30   | P            | Foreign Exchange Future | 0.25400   | 0.32900                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 7.35   | C            | Foreign Exchange Future | 0.71600   | 0.52800                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 7.35   | P            | Foreign Exchange Future | 0.18300   | 0.26800                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 7.40   | C            | Foreign Exchange Future | 0.68400   | 0.50400                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 7.40   | P            | Foreign Exchange Future | 0.20100   | 0.29400                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 7.45   | C            | Foreign Exchange Future | 0.65400   | 0.48200                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 7.45   | P            | Foreign Exchange Future | 0.22100   | 0.32200                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 7.50   | C            | Foreign Exchange Future | 0.62400   | 0.46000                         | 5,000         |
| 19/09/2011 | \$ / R On 19-March-12     | 7.50   | P            | Foreign Exchange Future | 0.24100   | 0.35000                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 7.55   | C            | Foreign Exchange Future | 0.59800   | 0.44000                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 7.55   | P            | Foreign Exchange Future | 0.26500   | 0.38000                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 7.60   | C            | Foreign Exchange Future | 0.57300   | 0.42000                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 7.60   | P            | Foreign Exchange Future | 0.29000   | 0.41000                         | 0             |
| 19/09/2011 | \$ / R On 14-December-12  | 7.65   | C            | Foreign Exchange Future | 0.94200   | 0.76000                         | 0             |
| 19/09/2011 | \$ / R On 14-December-12  | 7.65   | P            | Foreign Exchange Future | 0.45800   | 0.55700                         | 0             |
| 19/09/2011 | \$ / R On 14-December-12  | 7.70   | C            | Foreign Exchange Future | 0.91800   | 0.74000                         | 0             |
| 19/09/2011 | \$ / R On 14-December-12  | 7.70   | P            | Foreign Exchange Future | 0.48400   | 0.58700                         | 0             |
| 19/09/2011 | \$ / R On 14-December-12  | 7.75   | C            | Foreign Exchange Future | 0.89400   | 0.72200                         | 0             |
| 19/09/2011 | \$ / R On 14-December-12  | 7.75   | P            | Foreign Exchange Future | 0.51000   | 0.61900                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 7.80   | C            | Foreign Exchange Future | 0.48300   | 0.35100                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 7.80   | P            | Foreign Exchange Future | 0.40000   | 0.54100                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 7.85   | C            | Foreign Exchange Future | 0.46300   | 0.33500                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 7.85   | P            | Foreign Exchange Future | 0.43000   | 0.57500                         | 0             |
| 19/09/2011 | \$ / R On 18-March-13     | 7.90   | C            | Foreign Exchange Future | 0.95200   | 0.00000                         | 0             |
| 19/09/2011 | \$ / R On 18-March-13     | 7.90   | P            | Foreign Exchange Future | 0.63700   | 0.00000                         | 0             |
| 19/09/2011 | \$ / R On 18-March-13     | 7.95   | C            | Foreign Exchange Future | 0.93100   | 0.00000                         | 0             |
| 19/09/2011 | \$ / R On 18-March-13     | 7.95   | P            | Foreign Exchange Future | 0.66600   | 0.00000                         | 0             |
| 19/09/2011 | \$ / R On 12-December-14  | 8.00   | C            | Foreign Exchange Future | 1.73400   | 1.53000                         | 200           |
| 19/09/2011 | \$ / R On 12-December-14  | 8.00   | P            | Foreign Exchange Future | 0.84200   | 0.90700                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 8.05   | C            | Foreign Exchange Future | 0.39200   | 0.28200                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 8.05   | P            | Foreign Exchange Future | 0.55900   | 0.72200                         | 0             |
| 19/09/2011 | \$ / R On 18-March-13     | 8.10   | C            | Foreign Exchange Future | 0.87400   | 0.00000                         | 0             |
| 19/09/2011 | \$ / R On 18-March-13     | 8.10   | P            | Foreign Exchange Future | 0.75900   | 0.00000                         | 180           |
| 19/09/2011 | \$ / R On 19-March-12     | 8.15   | C            | Foreign Exchange Future | 0.36000   | 0.25900                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 8.15   | P            | Foreign Exchange Future | 0.62700   | 0.79900                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 8.20   | C            | Foreign Exchange Future | 0.34600   | 0.24900                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12     | 8.20   | P            | Foreign Exchange Future | 0.66300   | 0.83900                         | 0             |

| Date       | Contract Details               | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | \$ / R On 19-March-12          | 8.25   | C            | Foreign Exchange Future | 0.33200   | 0.23900                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12          | 8.25   | P            | Foreign Exchange Future | 0.69900   | 0.87900                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12          | 8.30   | C            | Foreign Exchange Future | 0.31900   | 0.23000                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12          | 8.30   | P            | Foreign Exchange Future | 0.73600   | 0.92000                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12          | 8.35   | C            | Foreign Exchange Future | 0.30600   | 0.22100                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12          | 8.35   | P            | Foreign Exchange Future | 0.77300   | 0.96100                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12          | 8.40   | C            | Foreign Exchange Future | 0.29500   | 0.21200                         | 0             |
| 19/09/2011 | \$ / R On 19-March-12          | 8.40   | P            | Foreign Exchange Future | 0.81200   | 1.00200                         | 0             |
| 19/09/2011 | \$ / R On 12-December-14       | 8.45   | C            | Foreign Exchange Future | 1.57400   | 1.36200                         | 0             |
| 19/09/2011 | \$ / R On 12-December-14       | 8.45   | P            | Foreign Exchange Future | 1.13200   | 1.18900                         | 0             |
| 19/09/2011 | \$ / R On 12-December-14       | 8.50   | C            | Foreign Exchange Future | 1.55300   | 1.34300                         | 0             |
| 19/09/2011 | \$ / R On 12-December-14       | 8.50   | P            | Foreign Exchange Future | 1.16100   | 1.22000                         | 0             |
| 19/09/2011 | \$ / R On 12-December-14       | 8.55   | C            | Foreign Exchange Future | 1.53300   | 1.32500                         | 0             |
| 19/09/2011 | \$ / R On 12-December-14       | 8.55   | P            | Foreign Exchange Future | 1.19100   | 1.25200                         | 0             |
| 19/09/2011 | \$ / R On 18-March-13          | 9.10   | C            | Foreign Exchange Future | 0.57800   | 0.00000                         | 180           |
| 19/09/2011 | \$ / R On 18-March-13          | 9.10   | P            | Foreign Exchange Future | 1.46300   | 0.00000                         | 0             |
| 19/09/2011 | \$ / R On 14-December-15       | 9.15   | C            | Foreign Exchange Future | 2.24500   | 2.00700                         | 0             |
| 19/09/2011 | \$ / R On 14-December-15       | 9.15   | P            | Foreign Exchange Future | 1.37300   | 1.40300                         | 0             |
| 19/09/2011 | \$ / R On 14-December-15       | 9.20   | C            | Foreign Exchange Future | 2.22400   | 1.98700                         | 0             |
| 19/09/2011 | \$ / R On 14-December-15       | 9.20   | P            | Foreign Exchange Future | 1.40200   | 1.43300                         | 0             |
| 19/09/2011 | \$ / R On 14-December-15       | 9.25   | C            | Foreign Exchange Future | 2.20400   | 1.96800                         | 0             |
| 19/09/2011 | \$ / R On 14-December-15       | 9.25   | P            | Foreign Exchange Future | 1.43200   | 1.46400                         | 0             |
| 19/09/2011 | \$ / R On 19-September-11      | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | \$ / R On 19-September-11      | 9.80   | P            | Foreign Exchange Future | 2.10800   | 2.37000                         | 0             |
| 19/09/2011 | \$ / R MAXI On 19-March-12     |        |              | Foreign Exchange Future | 7.88270   | 7.60970                         | 0             |
| 19/09/2011 | \$ / R MAXI On 19-December-11  | 6.95   | C            | Foreign Exchange Future | 0.87291   | 0.62889                         | 0             |
| 19/09/2011 | \$ / R MAXI On 19-December-11  | 6.95   | P            | Foreign Exchange Future | 0.03001   | 0.05599                         | 0             |
| 19/09/2011 | \$ / R MAXI On 19-December-11  | 7.00   | C            | Foreign Exchange Future | 0.82789   | 0.59018                         | 0             |
| 19/09/2011 | \$ / R MAXI On 19-December-11  | 7.00   | P            | Foreign Exchange Future | 0.03499   | 0.06728                         | 0             |
| 19/09/2011 | \$ / R MAXI On 19-December-11  | 7.05   | C            | Foreign Exchange Future | 0.78537   | 0.55292                         | 0             |
| 19/09/2011 | \$ / R MAXI On 19-December-11  | 7.05   | P            | Foreign Exchange Future | 0.04247   | 0.08002                         | 0             |
| 19/09/2011 | \$ / R MAXI On 19-September-11 | 7.10   | C            | Foreign Exchange Future | 0.59180   | 0.32992                         | 0             |
| 19/09/2011 | \$ / R MAXI On 19-September-11 | 7.10   | P            | Foreign Exchange Future | 0.00000   | 0.00032                         | 0             |
| 19/09/2011 | \$ / R MAXI On 19-September-11 | 7.15   | C            | Foreign Exchange Future | 0.54180   | 0.28037                         | 0             |
| 19/09/2011 | \$ / R MAXI On 19-September-11 | 7.15   | P            | Foreign Exchange Future | 0.00000   | 0.00077                         | 0             |
| 19/09/2011 | \$ / R MAXI On 19-September-11 | 7.20   | C            | Foreign Exchange Future | 0.49180   | 0.23138                         | 0             |
| 19/09/2011 | \$ / R MAXI On 19-September-11 | 7.20   | P            | Foreign Exchange Future | 0.00000   | 0.00178                         | 0             |
| 19/09/2011 | \$ / R MAXI On 19-March-12     | 7.50   | C            | Foreign Exchange Future | 0.62407   | 0.10970                         | 0             |
| 19/09/2011 | \$ / R MAXI On 19-March-12     | 7.50   | P            | Foreign Exchange Future | 0.24137   | 0.00000                         | 0             |
| 19/09/2011 | \$ / R MAXI On 19-March-12     | 7.55   | C            | Foreign Exchange Future | 0.59785   | 0.05970                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | \$ / R MAXI On 19-March-12 | 7.55   | P            | Foreign Exchange Future | 0.26515   | 0.00000                         | 0             |
| 19/09/2011 | \$ / R MAXI On 19-March-12 | 7.60   | C            | Foreign Exchange Future | 0.57278   | 0.00970                         | 0             |
| 19/09/2011 | \$ / R MAXI On 19-March-12 | 7.60   | P            | Foreign Exchange Future | 0.29008   | 0.00000                         | 0             |
| 19/09/2011 | £ / R On 18-June-12        |        |              | Foreign Exchange Future | 12.43690  | 12.11300                        | 1,855         |
| 19/09/2011 | £ / R On 19-December-11    | 10.50  | C            | Foreign Exchange Future | 1.69700   | 1.38900                         | 0             |
| 19/09/2011 | £ / R On 19-December-11    | 10.50  | P            | Foreign Exchange Future | 0.01600   | 0.02200                         | 0             |
| 19/09/2011 | £ / R On 19-September-11   | 10.65  | C            | Foreign Exchange Future | 1.39300   | 1.08000                         | 0             |
| 19/09/2011 | £ / R On 19-September-11   | 10.65  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | £ / R On 19-December-11    | 10.70  | C            | Foreign Exchange Future | 1.50100   | 1.19800                         | 0             |
| 19/09/2011 | £ / R On 19-December-11    | 10.70  | P            | Foreign Exchange Future | 0.02000   | 0.03100                         | 0             |
| 19/09/2011 | £ / R On 19-September-11   | 10.75  | C            | Foreign Exchange Future | 1.29300   | 0.98000                         | 0             |
| 19/09/2011 | £ / R On 19-September-11   | 10.75  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | £ / R On 19-September-11   | 10.85  | C            | Foreign Exchange Future | 1.19300   | 0.88000                         | 0             |
| 19/09/2011 | £ / R On 19-September-11   | 10.85  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | £ / R On 19-March-12       | 10.90  | C            | Foreign Exchange Future | 1.50500   | 1.23300                         | 0             |
| 19/09/2011 | £ / R On 19-March-12       | 10.90  | P            | Foreign Exchange Future | 0.09400   | 0.14000                         | 0             |
| 19/09/2011 | £ / R On 19-September-11   | 10.95  | C            | Foreign Exchange Future | 1.09300   | 0.78000                         | 0             |
| 19/09/2011 | £ / R On 19-September-11   | 10.95  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | £ / R On 19-March-12       | 11.00  | C            | Foreign Exchange Future | 1.41700   | 1.15800                         | 0             |
| 19/09/2011 | £ / R On 19-March-12       | 11.00  | P            | Foreign Exchange Future | 0.10600   | 0.16500                         | 0             |
| 19/09/2011 | £ / R On 19-March-12       | 11.10  | C            | Foreign Exchange Future | 1.33400   | 1.08500                         | 0             |
| 19/09/2011 | £ / R On 19-March-12       | 11.10  | P            | Foreign Exchange Future | 0.12300   | 0.19200                         | 0             |
| 19/09/2011 | £ / R On 19-September-11   | 11.15  | C            | Foreign Exchange Future | 0.89300   | 0.58100                         | 0             |
| 19/09/2011 | £ / R On 19-September-11   | 11.15  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/09/2011 | £ / R On 19-September-11   | 11.20  | C            | Foreign Exchange Future | 0.84300   | 0.53100                         | 0             |
| 19/09/2011 | £ / R On 19-September-11   | 11.20  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/09/2011 | £ / R On 19-September-11   | 11.25  | C            | Foreign Exchange Future | 0.79300   | 0.48100                         | 0             |
| 19/09/2011 | £ / R On 19-September-11   | 11.25  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/09/2011 | £ / R On 19-December-11    | 11.30  | C            | Foreign Exchange Future | 0.95200   | 0.71300                         | 0             |
| 19/09/2011 | £ / R On 19-December-11    | 11.30  | P            | Foreign Exchange Future | 0.07100   | 0.14600                         | 0             |
| 19/09/2011 | £ / R On 19-March-12       | 11.35  | C            | Foreign Exchange Future | 1.14300   | 0.91700                         | 0             |
| 19/09/2011 | £ / R On 19-March-12       | 11.35  | P            | Foreign Exchange Future | 0.18200   | 0.27400                         | 0             |
| 19/09/2011 | £ / R On 19-March-12       | 11.40  | C            | Foreign Exchange Future | 1.10700   | 0.88500                         | 0             |
| 19/09/2011 | £ / R On 19-March-12       | 11.40  | P            | Foreign Exchange Future | 0.19600   | 0.29200                         | 0             |
| 19/09/2011 | £ / R On 19-March-12       | 11.45  | C            | Foreign Exchange Future | 1.07100   | 0.85700                         | 0             |
| 19/09/2011 | £ / R On 19-March-12       | 11.45  | P            | Foreign Exchange Future | 0.21000   | 0.31400                         | 0             |
| 19/09/2011 | £ / R On 19-March-12       | 11.50  | C            | Foreign Exchange Future | 1.03600   | 0.82900                         | 0             |
| 19/09/2011 | £ / R On 19-March-12       | 11.50  | P            | Foreign Exchange Future | 0.22500   | 0.33600                         | 0             |
| 19/09/2011 | £ / R On 19-March-12       | 11.55  | C            | Foreign Exchange Future | 1.00200   | 0.80200                         | 0             |
| 19/09/2011 | £ / R On 19-March-12       | 11.55  | P            | Foreign Exchange Future | 0.24100   | 0.35900                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | £ / R On 19-December-11  | 11.60  | C            | Foreign Exchange Future | 0.72300   | 0.53100                         | 0             |
| 19/09/2011 | £ / R On 19-December-11  | 11.60  | P            | Foreign Exchange Future | 0.14200   | 0.26400                         | 0             |
| 19/09/2011 | £ / R On 19-December-11  | 11.65  | C            | Foreign Exchange Future | 0.68900   | 0.50500                         | 0             |
| 19/09/2011 | £ / R On 19-December-11  | 11.65  | P            | Foreign Exchange Future | 0.15800   | 0.28800                         | 0             |
| 19/09/2011 | £ / R On 19-March-12     | 11.70  | C            | Foreign Exchange Future | 0.90400   | 0.72600                         | 0             |
| 19/09/2011 | £ / R On 19-March-12     | 11.70  | P            | Foreign Exchange Future | 0.29300   | 0.43300                         | 0             |
| 19/09/2011 | £ / R On 19-December-11  | 11.75  | C            | Foreign Exchange Future | 0.62600   | 0.45600                         | 0             |
| 19/09/2011 | £ / R On 19-December-11  | 11.75  | P            | Foreign Exchange Future | 0.19500   | 0.33900                         | 0             |
| 19/09/2011 | £ / R On 18-June-12      | 11.80  | C            | Foreign Exchange Future | 1.04600   | 0.86300                         | 0             |
| 19/09/2011 | £ / R On 18-June-12      | 11.80  | P            | Foreign Exchange Future | 0.40900   | 0.55000                         | 0             |
| 19/09/2011 | £ / R On 18-June-12      | 11.85  | C            | Foreign Exchange Future | 1.01700   | 0.84100                         | 0             |
| 19/09/2011 | £ / R On 18-June-12      | 11.85  | P            | Foreign Exchange Future | 0.43000   | 0.57800                         | 0             |
| 19/09/2011 | £ / R On 18-June-12      | 11.90  | C            | Foreign Exchange Future | 0.99000   | 0.81900                         | 0             |
| 19/09/2011 | £ / R On 18-June-12      | 11.90  | P            | Foreign Exchange Future | 0.45300   | 0.60600                         | 0             |
| 19/09/2011 | £ / R On 19-September-11 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00400                         | 0             |
| 19/09/2011 | £ / R On 19-September-11 | 12.10  | P            | Foreign Exchange Future | 0.05700   | 0.37400                         | 0             |
| 19/09/2011 | £ / R On 19-December-11  | 12.20  | C            | Foreign Exchange Future | 0.39300   | 0.29100                         | 0             |
| 19/09/2011 | £ / R On 19-December-11  | 12.20  | P            | Foreign Exchange Future | 0.41200   | 0.62400                         | 0             |
| 19/09/2011 | £ / R On 19-March-12     | 12.30  | C            | Foreign Exchange Future | 0.60700   | 0.48900                         | 0             |
| 19/09/2011 | £ / R On 19-March-12     | 12.30  | P            | Foreign Exchange Future | 0.59600   | 0.79600                         | 0             |
| 19/09/2011 | ¥ / R On 19-March-12     |        |              | Foreign Exchange Future | 0.10340   | 0.09920                         | 0             |
| 19/09/2011 | ¥ / R On 19-December-11  | 0.07   | C            | Foreign Exchange Future | 0.03211   | 0.02792                         | 0             |
| 19/09/2011 | ¥ / R On 19-December-11  | 0.07   | P            | Foreign Exchange Future | 0.00001   | 0.00002                         | 0             |
| 19/09/2011 | ¥ / R On 19-March-12     | 0.08   | C            | Foreign Exchange Future | 0.02340   | 0.01920                         | 0             |
| 19/09/2011 | ¥ / R On 19-March-12     | 0.08   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | ¥ / R On 19-March-12     | 0.09   | C            | Foreign Exchange Future | 0.01340   | 0.00920                         | 0             |
| 19/09/2011 | ¥ / R On 19-March-12     | 0.09   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | ¥ / R On 19-March-12     | 0.10   | C            | Foreign Exchange Future | 0.00340   | 0.00000                         | 0             |
| 19/09/2011 | ¥ / R On 19-March-12     | 0.10   | P            | Foreign Exchange Future | 0.00000   | 0.00080                         | 0             |
| 19/09/2011 | ¥ / R On 19-September-11 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | ¥ / R On 19-September-11 | 11.50  | P            | Foreign Exchange Future | 11.39981  | 11.40340                        | 0             |
| 19/09/2011 | € / R On 17-September-12 |        |              | Foreign Exchange Future | 10.96120  | 10.69580                        | 250           |
| 19/09/2011 | € / R On 19-March-12     | 9.00   | C            | Foreign Exchange Future | 1.76000   | 1.52100                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 9.00   | P            | Foreign Exchange Future | 0.03800   | 0.05100                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 9.05   | C            | Foreign Exchange Future | 1.71300   | 1.47600                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 9.05   | P            | Foreign Exchange Future | 0.04100   | 0.05600                         | 0             |
| 19/09/2011 | € / R On 19-December-11  | 9.30   | C            | Foreign Exchange Future | 1.32200   | 1.08200                         | 0             |
| 19/09/2011 | € / R On 19-December-11  | 9.30   | P            | Foreign Exchange Future | 0.02100   | 0.02800                         | 0             |
| 19/09/2011 | € / R On 19-December-11  | 9.40   | C            | Foreign Exchange Future | 1.22600   | 0.99200                         | 0             |
| 19/09/2011 | € / R On 19-December-11  | 9.40   | P            | Foreign Exchange Future | 0.02500   | 0.03800                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | € / R On 19-December-11  | 9.50   | C            | Foreign Exchange Future | 1.13000   | 0.90500                         | 0             |
| 19/09/2011 | € / R On 19-December-11  | 9.50   | P            | Foreign Exchange Future | 0.02900   | 0.05100                         | 8,220         |
| 19/09/2011 | € / R On 19-March-12     | 9.55   | C            | Foreign Exchange Future | 1.26600   | 1.04800                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 9.55   | P            | Foreign Exchange Future | 0.09400   | 0.12800                         | 0             |
| 19/09/2011 | € / R On 19-December-11  | 9.60   | C            | Foreign Exchange Future | 1.03800   | 0.82100                         | 0             |
| 19/09/2011 | € / R On 19-December-11  | 9.60   | P            | Foreign Exchange Future | 0.03700   | 0.06700                         | 0             |
| 19/09/2011 | € / R On 19-September-11 | 9.65   | C            | Foreign Exchange Future | 0.81900   | 0.58500                         | 0             |
| 19/09/2011 | € / R On 19-September-11 | 9.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | € / R On 19-September-11 | 9.70   | C            | Foreign Exchange Future | 0.76900   | 0.53500                         | 0             |
| 19/09/2011 | € / R On 19-September-11 | 9.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | € / R On 19-December-11  | 9.75   | C            | Foreign Exchange Future | 0.90900   | 0.70200                         | 0             |
| 19/09/2011 | € / R On 19-December-11  | 9.75   | P            | Foreign Exchange Future | 0.05800   | 0.09800                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 9.80   | C            | Foreign Exchange Future | 1.06300   | 0.86500                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 9.80   | P            | Foreign Exchange Future | 0.14100   | 0.19500                         | 0             |
| 19/09/2011 | € / R On 19-December-11  | 9.85   | C            | Foreign Exchange Future | 0.82600   | 0.62700                         | 0             |
| 19/09/2011 | € / R On 19-December-11  | 9.85   | P            | Foreign Exchange Future | 0.07500   | 0.12300                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 9.90   | C            | Foreign Exchange Future | 0.98900   | 0.79700                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 9.90   | P            | Foreign Exchange Future | 0.16700   | 0.22700                         | 0             |
| 19/09/2011 | € / R On 19-December-11  | 9.95   | C            | Foreign Exchange Future | 0.74800   | 0.56200                         | 0             |
| 19/09/2011 | € / R On 19-December-11  | 9.95   | P            | Foreign Exchange Future | 0.09700   | 0.15800                         | 0             |
| 19/09/2011 | € / R On 19-December-11  | 10.00  | C            | Foreign Exchange Future | 0.71000   | 0.53100                         | 0             |
| 19/09/2011 | € / R On 19-December-11  | 10.00  | P            | Foreign Exchange Future | 0.10900   | 0.17700                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 10.05  | C            | Foreign Exchange Future | 0.88400   | 0.70700                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 10.05  | P            | Foreign Exchange Future | 0.21200   | 0.28700                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 10.10  | C            | Foreign Exchange Future | 0.85000   | 0.68000                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 10.10  | P            | Foreign Exchange Future | 0.22800   | 0.31000                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 10.15  | C            | Foreign Exchange Future | 0.81800   | 0.65400                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 10.15  | P            | Foreign Exchange Future | 0.24600   | 0.33400                         | 0             |
| 19/09/2011 | € / R On 19-September-11 | 10.20  | C            | Foreign Exchange Future | 0.26900   | 0.07400                         | 0             |
| 19/09/2011 | € / R On 19-September-11 | 10.20  | P            | Foreign Exchange Future | 0.00000   | 0.03900                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 10.25  | C            | Foreign Exchange Future | 0.75700   | 0.60400                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 10.25  | P            | Foreign Exchange Future | 0.28500   | 0.38400                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 10.30  | C            | Foreign Exchange Future | 0.73000   | 0.58000                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 10.30  | P            | Foreign Exchange Future | 0.30800   | 0.41000                         | 0             |
| 19/09/2011 | € / R On 18-June-12      | 10.35  | C            | Foreign Exchange Future | 0.87600   | 0.72100                         | 0             |
| 19/09/2011 | € / R On 18-June-12      | 10.35  | P            | Foreign Exchange Future | 0.38600   | 0.48800                         | 0             |
| 19/09/2011 | € / R On 18-June-12      | 10.40  | C            | Foreign Exchange Future | 0.85000   | 0.69800                         | 0             |
| 19/09/2011 | € / R On 18-June-12      | 10.40  | P            | Foreign Exchange Future | 0.41000   | 0.51500                         | 0             |
| 19/09/2011 | € / R On 18-June-12      | 10.45  | C            | Foreign Exchange Future | 0.82400   | 0.67600                         | 0             |
| 19/09/2011 | € / R On 18-June-12      | 10.45  | P            | Foreign Exchange Future | 0.43400   | 0.54300                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | € / R On 19-September-11 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00500                         | 0             |
| 19/09/2011 | € / R On 19-September-11 | 10.50  | P            | Foreign Exchange Future | 0.03100   | 0.27000                         | 0             |
| 19/09/2011 | € / R On 19-September-11 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00300                         | 0             |
| 19/09/2011 | € / R On 19-September-11 | 10.55  | P            | Foreign Exchange Future | 0.08100   | 0.31800                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 10.60  | C            | Foreign Exchange Future | 0.58200   | 0.45700                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 10.60  | P            | Foreign Exchange Future | 0.46000   | 0.58700                         | 0             |
| 19/09/2011 | € / R On 19-September-11 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |
| 19/09/2011 | € / R On 19-September-11 | 10.65  | P            | Foreign Exchange Future | 0.18100   | 0.41700                         | 0             |
| 19/09/2011 | € / R On 17-September-12 | 10.68  | C            | Foreign Exchange Future | 0.88300   | 0.73600                         | 0             |
| 19/09/2011 | € / R On 17-September-12 | 10.68  | P            | Foreign Exchange Future | 0.59700   | 0.71600                         | 0             |
| 19/09/2011 | € / R On 17-September-12 | 10.73  | C            | Foreign Exchange Future | 0.90000   | 0.71300                         | 0             |
| 19/09/2011 | € / R On 17-September-12 | 10.73  | P            | Foreign Exchange Future | 0.66400   | 0.74300                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 10.75  | C            | Foreign Exchange Future | 0.52000   | 0.40600                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 10.75  | P            | Foreign Exchange Future | 0.54800   | 0.68600                         | 0             |
| 19/09/2011 | € / R On 17-September-12 | 10.78  | C            | Foreign Exchange Future | 0.87500   | 0.69000                         | 0             |
| 19/09/2011 | € / R On 17-September-12 | 10.78  | P            | Foreign Exchange Future | 0.68900   | 0.77000                         | 0             |
| 19/09/2011 | € / R On 19-September-11 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | € / R On 19-September-11 | 10.85  | P            | Foreign Exchange Future | 0.38100   | 0.61500                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 10.90  | C            | Foreign Exchange Future | 0.46400   | 0.36100                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 10.90  | P            | Foreign Exchange Future | 0.64200   | 0.79100                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 10.95  | C            | Foreign Exchange Future | 0.44700   | 0.34700                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 10.95  | P            | Foreign Exchange Future | 0.67500   | 0.82700                         | 0             |
| 19/09/2011 | € / R On 19-December-11  | 11.00  | C            | Foreign Exchange Future | 0.23300   | 0.16500                         | 8,220         |
| 19/09/2011 | € / R On 19-December-11  | 11.00  | P            | Foreign Exchange Future | 0.63200   | 0.81100                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 11.10  | C            | Foreign Exchange Future | 0.40000   | 0.31000                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 11.10  | P            | Foreign Exchange Future | 0.77800   | 0.94000                         | 0             |
| 19/09/2011 | € / R On 19-September-11 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | € / R On 19-September-11 | 11.15  | P            | Foreign Exchange Future | 0.68100   | 0.91500                         | 0             |
| 19/09/2011 | € / R On 19-December-11  | 11.20  | C            | Foreign Exchange Future | 0.18600   | 0.13300                         | 0             |
| 19/09/2011 | € / R On 19-December-11  | 11.20  | P            | Foreign Exchange Future | 0.78500   | 0.97900                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 11.30  | C            | Foreign Exchange Future | 0.34500   | 0.26700                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 11.30  | P            | Foreign Exchange Future | 0.92300   | 1.09700                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 11.50  | C            | Foreign Exchange Future | 0.30000   | 0.23200                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 11.50  | P            | Foreign Exchange Future | 1.07800   | 1.26200                         | 0             |
| 19/09/2011 | € / R On 19-December-11  | 11.60  | C            | Foreign Exchange Future | 0.12300   | 0.08800                         | 0             |
| 19/09/2011 | € / R On 19-December-11  | 11.60  | P            | Foreign Exchange Future | 1.12200   | 1.33400                         | 0             |
| 19/09/2011 | € / R On 19-December-11  | 11.65  | C            | Foreign Exchange Future | 0.11700   | 0.08400                         | 0             |
| 19/09/2011 | € / R On 19-December-11  | 11.65  | P            | Foreign Exchange Future | 1.16600   | 1.38000                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 11.75  | C            | Foreign Exchange Future | 0.25200   | 0.19500                         | 0             |
| 19/09/2011 | € / R On 19-March-12     | 11.75  | P            | Foreign Exchange Future | 1.28000   | 1.47500                         | 0             |



| Date       | Contract Details                        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 |        |              | Can-Do Future           | 7.73350   | 7.46500                         | 0             |
| 19/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.65   | C            | Can-Do Future           | 1.08500   | 0.81700                         | 0             |
| 19/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.65   | P            | Can-Do Future           | 0.00200   | 0.00200                         | 0             |
| 19/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.70   | C            | Can-Do Future           | 1.03600   | 0.76800                         | 0             |
| 19/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.70   | P            | Can-Do Future           | 0.00300   | 0.00300                         | 0             |
| 19/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.75   | C            | Can-Do Future           | 0.98600   | 0.71900                         | 0             |
| 19/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.75   | P            | Can-Do Future           | 0.00300   | 0.00400                         | 0             |
| 19/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 7.00   | C            | Can-Do Future           | 0.74000   | 0.48600                         | 14,286        |
| 19/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 7.00   | P            | Can-Do Future           | 0.00700   | 0.02100                         | 0             |
| 19/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 7.40   | C            | Can-Do Future           | 0.39200   | 0.21200                         | 6,757         |
| 19/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 7.40   | P            | Can-Do Future           | 0.05900   | 0.14700                         | 0             |
| 19/09/2011 | AU\$ / R On 14-December-15              |        |              | Foreign Exchange Future | 8.85630   | 8.75590                         | 0             |
| 19/09/2011 | AU\$ / R On 19-March-12                 | 6.20   | C            | Foreign Exchange Future | 1.68600   | 1.53800                         | 0             |
| 19/09/2011 | AU\$ / R On 19-March-12                 | 6.20   | P            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 19/09/2011 | AU\$ / R On 19-December-11              | 6.60   | C            | Foreign Exchange Future | 1.26300   | 1.11700                         | 0             |
| 19/09/2011 | AU\$ / R On 19-December-11              | 6.60   | P            | Foreign Exchange Future | 0.00600   | 0.00900                         | 0             |
| 19/09/2011 | AU\$ / R On 19-December-11              | 6.65   | C            | Foreign Exchange Future | 1.21200   | 1.06900                         | 0             |
| 19/09/2011 | AU\$ / R On 19-December-11              | 6.65   | P            | Foreign Exchange Future | 0.00500   | 0.01100                         | 0             |
| 19/09/2011 | AU\$ / R On 19-December-11              | 6.70   | C            | Foreign Exchange Future | 1.16400   | 1.01800                         | 0             |
| 19/09/2011 | AU\$ / R On 19-December-11              | 6.70   | P            | Foreign Exchange Future | 0.00700   | 0.01000                         | 0             |
| 19/09/2011 | AU\$ / R On 19-September-11             | 6.75   | C            | Foreign Exchange Future | 1.09500   | 0.94500                         | 0             |
| 19/09/2011 | AU\$ / R On 19-September-11             | 6.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/09/2011 | AU\$ / R On 19-September-11             | 6.80   | C            | Foreign Exchange Future | 1.04500   | 0.89500                         | 0             |
| 19/09/2011 | AU\$ / R On 19-September-11             | 6.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/09/2011 | AU\$ / R On 19-March-12                 | 6.95   | C            | Foreign Exchange Future | 0.96900   | 0.83300                         | 0             |
| 19/09/2011 | AU\$ / R On 19-March-12                 | 6.95   | P            | Foreign Exchange Future | 0.04100   | 0.05500                         | 0             |
| 19/09/2011 | AU\$ / R On 19-March-12                 | 7.00   | C            | Foreign Exchange Future | 0.92400   | 0.79100                         | 0             |
| 19/09/2011 | AU\$ / R On 19-March-12                 | 7.00   | P            | Foreign Exchange Future | 0.04600   | 0.06300                         | 0             |
| 19/09/2011 | AU\$ / R On 19-September-11             | 7.10   | C            | Foreign Exchange Future | 0.74500   | 0.59500                         | 0             |
| 19/09/2011 | AU\$ / R On 19-September-11             | 7.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/09/2011 | AU\$ / R On 19-September-11             | 7.15   | C            | Foreign Exchange Future | 0.69500   | 0.54500                         | 0             |
| 19/09/2011 | AU\$ / R On 19-September-11             | 7.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/09/2011 | AU\$ / R On 19-March-12                 | 7.20   | C            | Foreign Exchange Future | 0.75200   | 0.63000                         | 0             |
| 19/09/2011 | AU\$ / R On 19-March-12                 | 7.20   | P            | Foreign Exchange Future | 0.07400   | 0.10200                         | 0             |
| 19/09/2011 | AU\$ / R On 14-December-15              | 7.25   | C            | Foreign Exchange Future | 1.89700   | 1.81300                         | 0             |
| 19/09/2011 | AU\$ / R On 14-December-15              | 7.25   | P            | Foreign Exchange Future | 0.29100   | 0.30700                         | 0             |
| 19/09/2011 | AU\$ / R On 14-December-15              | 7.30   | C            | Foreign Exchange Future | 1.85900   | 1.77500                         | 0             |
| 19/09/2011 | AU\$ / R On 14-December-15              | 7.30   | P            | Foreign Exchange Future | 0.30300   | 0.31900                         | 0             |
| 19/09/2011 | AU\$ / R On 14-December-15              | 7.35   | C            | Foreign Exchange Future | 1.82100   | 1.73900                         | 0             |
| 19/09/2011 | AU\$ / R On 14-December-15              | 7.35   | P            | Foreign Exchange Future | 0.31500   | 0.33300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | AU\$ / R On 19-March-12     | 7.40   | C            | Foreign Exchange Future | 0.59600   | 0.48900                         | 0             |
| 19/09/2011 | AU\$ / R On 19-March-12     | 7.40   | P            | Foreign Exchange Future | 0.11800   | 0.16100                         | 0             |
| 19/09/2011 | AU\$ / R On 19-March-12     | 7.45   | C            | Foreign Exchange Future | 0.55900   | 0.45800                         | 0             |
| 19/09/2011 | AU\$ / R On 19-March-12     | 7.45   | P            | Foreign Exchange Future | 0.13100   | 0.18000                         | 0             |
| 19/09/2011 | AU\$ / R On 19-December-11  | 7.50   | C            | Foreign Exchange Future | 0.43800   | 0.33500                         | 0             |
| 19/09/2011 | AU\$ / R On 19-December-11  | 7.50   | P            | Foreign Exchange Future | 0.08100   | 0.12700                         | 0             |
| 19/09/2011 | AU\$ / R On 19-September-11 | 7.55   | C            | Foreign Exchange Future | 0.29500   | 0.15000                         | 0             |
| 19/09/2011 | AU\$ / R On 19-September-11 | 7.55   | P            | Foreign Exchange Future | 0.00100   | 0.00600                         | 0             |
| 19/09/2011 | AU\$ / R On 18-June-12      | 7.60   | C            | Foreign Exchange Future | 0.53900   | 0.45000                         | 0             |
| 19/09/2011 | AU\$ / R On 18-June-12      | 7.60   | P            | Foreign Exchange Future | 0.23900   | 0.30200                         | 0             |
| 19/09/2011 | AU\$ / R On 18-June-12      | 7.65   | C            | Foreign Exchange Future | 0.51000   | 0.42400                         | 0             |
| 19/09/2011 | AU\$ / R On 18-June-12      | 7.65   | P            | Foreign Exchange Future | 0.26000   | 0.32600                         | 0             |
| 19/09/2011 | AU\$ / R On 18-June-12      | 7.70   | C            | Foreign Exchange Future | 0.48200   | 0.40000                         | 0             |
| 19/09/2011 | AU\$ / R On 18-June-12      | 7.70   | P            | Foreign Exchange Future | 0.28200   | 0.35200                         | 0             |
| 19/09/2011 | AU\$ / R On 19-March-12     | 7.75   | C            | Foreign Exchange Future | 0.37500   | 0.30000                         | 0             |
| 19/09/2011 | AU\$ / R On 19-March-12     | 7.75   | P            | Foreign Exchange Future | 0.24700   | 0.32200                         | 0             |
| 19/09/2011 | AU\$ / R On 19-September-11 | 7.95   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/09/2011 | AU\$ / R On 19-September-11 | 7.95   | P            | Foreign Exchange Future | 0.10600   | 0.25700                         | 0             |
| 19/09/2011 | AU\$ / R On 19-September-11 | 8.00   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/09/2011 | AU\$ / R On 19-September-11 | 8.00   | P            | Foreign Exchange Future | 0.15600   | 0.30700                         | 0             |
| 19/09/2011 | AU\$ / R On 19-September-11 | 8.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | AU\$ / R On 19-September-11 | 8.05   | P            | Foreign Exchange Future | 0.20600   | 0.35600                         | 0             |
| 19/09/2011 | AU\$ / R On 19-September-11 | 8.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | AU\$ / R On 19-September-11 | 8.15   | P            | Foreign Exchange Future | 0.30600   | 0.45600                         | 0             |
| 19/09/2011 | CAD/ R On 19-March-12       |        |              | Foreign Exchange Future | 7.92390   | 7.70920                         | 0             |
| 19/09/2011 | CAD/ R On 19-September-11   | 6.60   | C            | Foreign Exchange Future | 1.16800   | 0.95100                         | 0             |
| 19/09/2011 | CAD/ R On 19-September-11   | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | CAD/ R On 19-December-11    | 6.80   | C            | Foreign Exchange Future | 1.05100   | 0.83900                         | 0             |
| 19/09/2011 | CAD/ R On 19-December-11    | 6.80   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 19/09/2011 | CAD/ R On 19-December-11    | 6.85   | C            | Foreign Exchange Future | 1.00200   | 0.79000                         | 0             |
| 19/09/2011 | CAD/ R On 19-December-11    | 6.85   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 19/09/2011 | CAD/ R On 19-December-11    | 6.90   | C            | Foreign Exchange Future | 0.95300   | 0.74200                         | 0             |
| 19/09/2011 | CAD/ R On 19-December-11    | 6.90   | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 19/09/2011 | CAD/ R On 19-December-11    | 7.20   | C            | Foreign Exchange Future | 0.67100   | 0.47500                         | 0             |
| 19/09/2011 | CAD/ R On 19-December-11    | 7.20   | P            | Foreign Exchange Future | 0.02700   | 0.04300                         | 0             |
| 19/09/2011 | CAD/ R On 19-December-11    | 7.25   | C            | Foreign Exchange Future | 0.62800   | 0.43500                         | 0             |
| 19/09/2011 | CAD/ R On 19-December-11    | 7.25   | P            | Foreign Exchange Future | 0.03400   | 0.05300                         | 0             |
| 19/09/2011 | CAD/ R On 19-December-11    | 7.30   | C            | Foreign Exchange Future | 0.58500   | 0.39800                         | 0             |
| 19/09/2011 | CAD/ R On 19-December-11    | 7.30   | P            | Foreign Exchange Future | 0.04100   | 0.06600                         | 0             |
| 19/09/2011 | CAD/ R On 19-December-11    | 7.40   | C            | Foreign Exchange Future | 0.50300   | 0.33000                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | CAD/ R On 19-December-11         | 7.40   | P            | Foreign Exchange Future | 0.05900   | 0.09800                         | 0             |
| 19/09/2011 | CAD/ R On 19-December-11         | 7.45   | C            | Foreign Exchange Future | 0.46400   | 0.30000                         | 0             |
| 19/09/2011 | CAD/ R On 19-December-11         | 7.45   | P            | Foreign Exchange Future | 0.07000   | 0.11800                         | 0             |
| 19/09/2011 | CAD/ R On 19-March-12            | 7.50   | C            | Foreign Exchange Future | 0.42400   | 0.20900                         | 0             |
| 19/09/2011 | CAD/ R On 19-March-12            | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | CAD/ R On 19-March-12            | 7.55   | C            | Foreign Exchange Future | 0.37400   | 0.15900                         | 0             |
| 19/09/2011 | CAD/ R On 19-March-12            | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | CAD/ R On 19-March-12            | 7.60   | C            | Foreign Exchange Future | 0.32400   | 0.10900                         | 0             |
| 19/09/2011 | CAD/ R On 19-March-12            | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | CAD/ R On 19-December-11         | 7.65   | C            | Foreign Exchange Future | 0.33100   | 0.19700                         | 0             |
| 19/09/2011 | CAD/ R On 19-December-11         | 7.65   | P            | Foreign Exchange Future | 0.13700   | 0.21500                         | 0             |
| 19/09/2011 | CAD/ R On 19-September-11        | 7.75   | C            | Foreign Exchange Future | 0.01800   | 0.00300                         | 0             |
| 19/09/2011 | CAD/ R On 19-September-11        | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.20200                         | 0             |
| 19/09/2011 | CAD/ R On 19-September-11        | 7.80   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/09/2011 | CAD/ R On 19-September-11        | 7.80   | P            | Foreign Exchange Future | 0.03200   | 0.25000                         | 0             |
| 19/09/2011 | CAD/ R On 19-September-11        | 7.85   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/09/2011 | CAD/ R On 19-September-11        | 7.85   | P            | Foreign Exchange Future | 0.08200   | 0.30000                         | 0             |
| 19/09/2011 | CAD/ R On 19-September-11        | 7.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | CAD/ R On 19-September-11        | 7.95   | P            | Foreign Exchange Future | 0.18200   | 0.39900                         | 0             |
| 19/09/2011 | CF CANDO CAAD On 19-September-11 |        |              | Can-Do Future           | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | CF CANDO CAAE On 19-September-11 |        |              | Can-Do Future           | 0.84180   | 0.56850                         | 0             |
| 19/09/2011 | CHF / R On 19-March-12           |        |              | Foreign Exchange Future | 8.95460   | 8.74290                         | 0             |
| 19/09/2011 | CHF / R On 19-September-11       | 7.60   | C            | Foreign Exchange Future | 1.07900   | 0.88800                         | 0             |
| 19/09/2011 | CHF / R On 19-September-11       | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11        | 7.65   | C            | Foreign Exchange Future | 1.19700   | 0.99800                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11        | 7.65   | P            | Foreign Exchange Future | 0.02100   | 0.03200                         | 0             |
| 19/09/2011 | CHF / R On 19-September-11       | 7.70   | C            | Foreign Exchange Future | 0.97900   | 0.78800                         | 0             |
| 19/09/2011 | CHF / R On 19-September-11       | 7.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11        | 7.75   | C            | Foreign Exchange Future | 1.10200   | 0.90600                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11        | 7.75   | P            | Foreign Exchange Future | 0.02600   | 0.04000                         | 0             |
| 19/09/2011 | CHF / R On 19-September-11       | 7.80   | C            | Foreign Exchange Future | 0.87900   | 0.68800                         | 0             |
| 19/09/2011 | CHF / R On 19-September-11       | 7.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | CHF / R On 19-September-11       | 7.85   | C            | Foreign Exchange Future | 0.82900   | 0.63800                         | 0             |
| 19/09/2011 | CHF / R On 19-September-11       | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11        | 7.90   | C            | Foreign Exchange Future | 0.96100   | 0.77800                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11        | 7.90   | P            | Foreign Exchange Future | 0.03500   | 0.06200                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11        | 8.00   | C            | Foreign Exchange Future | 0.87200   | 0.69800                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11        | 8.00   | P            | Foreign Exchange Future | 0.04600   | 0.08200                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11        | 8.15   | C            | Foreign Exchange Future | 0.74700   | 0.58600                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11        | 8.15   | P            | Foreign Exchange Future | 0.07100   | 0.12000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | CHF / R On 19-December-11  | 8.25   | C            | Foreign Exchange Future | 0.67000   | 0.52100                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11  | 8.25   | P            | Foreign Exchange Future | 0.09400   | 0.15500                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11  | 8.30   | C            | Foreign Exchange Future | 0.63200   | 0.49000                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11  | 8.30   | P            | Foreign Exchange Future | 0.10600   | 0.17400                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11  | 8.35   | C            | Foreign Exchange Future | 0.59600   | 0.46100                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11  | 8.35   | P            | Foreign Exchange Future | 0.12000   | 0.19500                         | 0             |
| 19/09/2011 | CHF / R On 19-September-11 | 8.40   | C            | Foreign Exchange Future | 0.27900   | 0.11100                         | 0             |
| 19/09/2011 | CHF / R On 19-September-11 | 8.40   | P            | Foreign Exchange Future | 0.00000   | 0.02300                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11  | 8.45   | C            | Foreign Exchange Future | 0.52900   | 0.40700                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11  | 8.45   | P            | Foreign Exchange Future | 0.15300   | 0.24100                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11  | 8.50   | C            | Foreign Exchange Future | 0.49900   | 0.38200                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11  | 8.50   | P            | Foreign Exchange Future | 0.17300   | 0.26600                         | 0             |
| 19/09/2011 | CHF / R On 19-March-12     | 8.55   | C            | Foreign Exchange Future | 0.40500   | 0.19300                         | 0             |
| 19/09/2011 | CHF / R On 19-March-12     | 8.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | CHF / R On 19-March-12     | 8.60   | C            | Foreign Exchange Future | 0.35500   | 0.14300                         | 0             |
| 19/09/2011 | CHF / R On 19-March-12     | 8.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | CHF / R On 19-March-12     | 8.65   | C            | Foreign Exchange Future | 0.30500   | 0.09300                         | 0             |
| 19/09/2011 | CHF / R On 19-March-12     | 8.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11  | 8.70   | C            | Foreign Exchange Future | 0.39200   | 0.29800                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11  | 8.70   | P            | Foreign Exchange Future | 0.26600   | 0.38200                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11  | 8.80   | C            | Foreign Exchange Future | 0.34600   | 0.26400                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11  | 8.80   | P            | Foreign Exchange Future | 0.32000   | 0.44800                         | 0             |
| 19/09/2011 | CHF / R On 19-September-11 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |
| 19/09/2011 | CHF / R On 19-September-11 | 8.85   | P            | Foreign Exchange Future | 0.17100   | 0.36400                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11  | 8.90   | C            | Foreign Exchange Future | 0.30700   | 0.23500                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11  | 8.90   | P            | Foreign Exchange Future | 0.38100   | 0.51900                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11  | 8.95   | C            | Foreign Exchange Future | 0.28900   | 0.22100                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11  | 8.95   | P            | Foreign Exchange Future | 0.41300   | 0.55500                         | 0             |
| 19/09/2011 | CHF / R On 19-September-11 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/09/2011 | CHF / R On 19-September-11 | 9.00   | P            | Foreign Exchange Future | 0.32100   | 0.51300                         | 0             |
| 19/09/2011 | CHF / R On 19-September-11 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | CHF / R On 19-September-11 | 9.05   | P            | Foreign Exchange Future | 0.37100   | 0.56200                         | 0             |
| 19/09/2011 | CHF / R On 19-September-11 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | CHF / R On 19-September-11 | 9.10   | P            | Foreign Exchange Future | 0.42100   | 0.61200                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11  | 9.15   | C            | Foreign Exchange Future | 0.22900   | 0.17600                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11  | 9.15   | P            | Foreign Exchange Future | 0.55300   | 0.71000                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11  | 9.20   | C            | Foreign Exchange Future | 0.21700   | 0.16600                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11  | 9.20   | P            | Foreign Exchange Future | 0.59100   | 0.75000                         | 0             |
| 19/09/2011 | CHF / R On 19-September-11 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/09/2011 | CHF / R On 19-September-11 | 9.25   | P            | Foreign Exchange Future | 0.57100   | 0.76200                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 19/09/2011 | CHF / R On 19-December-11 | 9.40   | C            | Foreign Exchange Future | 0.17300      | 0.13400                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11 | 9.40   | P            | Foreign Exchange Future | 0.74700      | 0.91800                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11 | 9.45   | C            | Foreign Exchange Future | 0.16400      | 0.12700                         | 0             |
| 19/09/2011 | CHF / R On 19-December-11 | 9.45   | P            | Foreign Exchange Future | 0.78800      | 0.96100                         | 0             |
| 19/09/2011 | RAIN On 19-December-11    |        |              | Foreign Exchange Future | 15,617.27000 | 15,150.83000                    | 0             |
| 19/09/2011 | YUAN/R On 19-March-12     |        |              | Foreign Exchange Future | 1.23630      | 1.19470                         | 0             |
| 19/09/2011 | YUAN/R On 19-December-11  | 1.05   | C            | Foreign Exchange Future | 0.17290      | 0.13270                         | 0             |
| 19/09/2011 | YUAN/R On 19-December-11  | 1.05   | P            | Foreign Exchange Future | 0.00340      | 0.00380                         | 0             |
| 19/09/2011 | YUAN/R On 19-December-11  | 1.10   | C            | Foreign Exchange Future | 0.12710      | 0.09140                         | 0             |
| 19/09/2011 | YUAN/R On 19-December-11  | 1.10   | P            | Foreign Exchange Future | 0.00760      | 0.01250                         | 0             |
| 19/09/2011 | YUAN/R On 19-March-12     | 1.15   | C            | Foreign Exchange Future | 0.08630      | 0.04470                         | 0             |
| 19/09/2011 | YUAN/R On 19-March-12     | 1.15   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 19/09/2011 | YUAN/R On 19-March-12     | 1.20   | C            | Foreign Exchange Future | 0.03630      | 0.00000                         | 0             |
| 19/09/2011 | YUAN/R On 19-March-12     | 1.20   | P            | Foreign Exchange Future | 0.00000      | 0.00530                         | 0             |
| 19/09/2011 | YUAN/R On 19-March-12     | 1.25   | C            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 19/09/2011 | YUAN/R On 19-March-12     | 1.25   | P            | Foreign Exchange Future | 0.01370      | 0.05530                         | 0             |
| 20/09/2011 | \$ / R On 14-December-15  |        |              | Foreign Exchange Future | 9.99720      | 10.02250                        | 0             |
| 20/09/2011 | \$ / R On 19-December-11  | 5.85   | C            | Foreign Exchange Future | 1.91700      | 1.94400                         | 0             |
| 20/09/2011 | \$ / R On 19-December-11  | 5.85   | P            | Foreign Exchange Future | 0.00100      | 0.00100                         | 0             |
| 20/09/2011 | \$ / R On 19-December-11  | 5.95   | C            | Foreign Exchange Future | 1.81800      | 1.84400                         | 0             |
| 20/09/2011 | \$ / R On 19-December-11  | 5.95   | P            | Foreign Exchange Future | 0.00200      | 0.00100                         | 0             |
| 20/09/2011 | \$ / R On 19-December-11  | 6.00   | C            | Foreign Exchange Future | 1.76800      | 1.79400                         | 0             |
| 20/09/2011 | \$ / R On 19-December-11  | 6.00   | P            | Foreign Exchange Future | 0.00200      | 0.00100                         | 0             |
| 20/09/2011 | \$ / R On 19-December-11  | 6.05   | C            | Foreign Exchange Future | 1.71900      | 1.74400                         | 0             |
| 20/09/2011 | \$ / R On 19-December-11  | 6.05   | P            | Foreign Exchange Future | 0.00300      | 0.00100                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.10   | C            | Foreign Exchange Future | 1.77300      | 1.79600                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.10   | P            | Foreign Exchange Future | 0.01800      | 0.01300                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.15   | C            | Foreign Exchange Future | 1.72500      | 1.74800                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.15   | P            | Foreign Exchange Future | 0.02000      | 0.01500                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.20   | C            | Foreign Exchange Future | 1.67700      | 1.69900                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.20   | P            | Foreign Exchange Future | 0.02200      | 0.01600                         | 0             |
| 20/09/2011 | \$ / R On 19-December-11  | 6.25   | C            | Foreign Exchange Future | 1.52100      | 1.54500                         | 0             |
| 20/09/2011 | \$ / R On 19-December-11  | 6.25   | P            | Foreign Exchange Future | 0.00500      | 0.00200                         | 0             |
| 20/09/2011 | \$ / R On 19-December-11  | 6.30   | C            | Foreign Exchange Future | 1.47200      | 1.49600                         | 0             |
| 20/09/2011 | \$ / R On 19-December-11  | 6.30   | P            | Foreign Exchange Future | 0.00600      | 0.00300                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.35   | C            | Foreign Exchange Future | 1.53400      | 1.55500                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.35   | P            | Foreign Exchange Future | 0.02900      | 0.02200                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.40   | C            | Foreign Exchange Future | 1.48700      | 1.50800                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.40   | P            | Foreign Exchange Future | 0.03200      | 0.02500                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.45   | C            | Foreign Exchange Future | 1.44000      | 1.46100                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | \$ / R On 19-March-12     | 6.45   | P            | Foreign Exchange Future | 0.03500   | 0.02800                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.50   | C            | Foreign Exchange Future | 1.39400   | 1.41400                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.50   | P            | Foreign Exchange Future | 0.03900   | 0.03100                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.55   | C            | Foreign Exchange Future | 1.34900   | 1.36800                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.55   | P            | Foreign Exchange Future | 0.04400   | 0.03500                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.60   | C            | Foreign Exchange Future | 1.30300   | 1.32200                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.60   | P            | Foreign Exchange Future | 0.04800   | 0.03900                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.65   | C            | Foreign Exchange Future | 1.25800   | 1.27700                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.65   | P            | Foreign Exchange Future | 0.05300   | 0.04400                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.70   | C            | Foreign Exchange Future | 1.21400   | 1.23200                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.70   | P            | Foreign Exchange Future | 0.05900   | 0.04900                         | 10,000        |
| 20/09/2011 | \$ / R On 19-March-12     | 6.75   | C            | Foreign Exchange Future | 1.17000   | 1.18700                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.75   | P            | Foreign Exchange Future | 0.06500   | 0.05400                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.80   | C            | Foreign Exchange Future | 1.12600   | 1.14300                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.80   | P            | Foreign Exchange Future | 0.07100   | 0.06000                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.85   | C            | Foreign Exchange Future | 1.08300   | 1.09900                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.85   | P            | Foreign Exchange Future | 0.07800   | 0.06600                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.90   | C            | Foreign Exchange Future | 1.04100   | 1.05600                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.90   | P            | Foreign Exchange Future | 0.08600   | 0.07300                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.95   | C            | Foreign Exchange Future | 0.99900   | 1.01400                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.95   | P            | Foreign Exchange Future | 0.09400   | 0.08100                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.99   | C            | Foreign Exchange Future | 0.96900   | 0.98400                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 6.99   | P            | Foreign Exchange Future | 0.10000   | 0.08700                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 7.00   | C            | Foreign Exchange Future | 0.95800   | 0.97200                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 7.00   | P            | Foreign Exchange Future | 0.10300   | 0.08900                         | 1,000         |
| 20/09/2011 | \$ / R On 19-March-12     | 7.04   | C            | Foreign Exchange Future | 0.92800   | 0.94200                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 7.04   | P            | Foreign Exchange Future | 0.10900   | 0.09500                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 7.05   | C            | Foreign Exchange Future | 0.91700   | 0.93100                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 7.05   | P            | Foreign Exchange Future | 0.11200   | 0.09800                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 7.09   | C            | Foreign Exchange Future | 0.89000   | 0.90100                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 7.09   | P            | Foreign Exchange Future | 0.12100   | 0.10400                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 7.10   | C            | Foreign Exchange Future | 0.88000   | 0.89000                         | 10,000        |
| 20/09/2011 | \$ / R On 19-March-12     | 7.10   | P            | Foreign Exchange Future | 0.12500   | 0.10700                         | 0             |
| 20/09/2011 | \$ / R On 17-September-12 | 7.15   | C            | Foreign Exchange Future | 1.10500   | 1.11600                         | 16,000        |
| 20/09/2011 | \$ / R On 17-September-12 | 7.15   | P            | Foreign Exchange Future | 0.23100   | 0.20700                         | 0             |
| 20/09/2011 | \$ / R On 17-September-12 | 7.20   | C            | Foreign Exchange Future | 1.07000   | 1.08000                         | 0             |
| 20/09/2011 | \$ / R On 17-September-12 | 7.20   | P            | Foreign Exchange Future | 0.24600   | 0.22100                         | 0             |
| 20/09/2011 | \$ / R On 17-September-12 | 7.25   | C            | Foreign Exchange Future | 1.03800   | 1.04400                         | 0             |
| 20/09/2011 | \$ / R On 17-September-12 | 7.25   | P            | Foreign Exchange Future | 0.26400   | 0.23500                         | 0             |
| 20/09/2011 | \$ / R On 17-September-12 | 7.30   | C            | Foreign Exchange Future | 1.00800   | 1.01300                         | 42,000        |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | \$ / R On 17-September-12 | 7.30   | P            | Foreign Exchange Future | 0.28400   | 0.25400                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 7.35   | C            | Foreign Exchange Future | 0.70900   | 0.71600                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 7.35   | P            | Foreign Exchange Future | 0.20400   | 0.18300                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 7.40   | C            | Foreign Exchange Future | 0.67700   | 0.68400                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 7.40   | P            | Foreign Exchange Future | 0.22200   | 0.20100                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 7.45   | C            | Foreign Exchange Future | 0.64700   | 0.65400                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 7.45   | P            | Foreign Exchange Future | 0.24200   | 0.22100                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 7.50   | C            | Foreign Exchange Future | 0.62100   | 0.62400                         | 5,000         |
| 20/09/2011 | \$ / R On 19-March-12     | 7.50   | P            | Foreign Exchange Future | 0.26600   | 0.24100                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 7.55   | C            | Foreign Exchange Future | 0.59500   | 0.59800                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 7.55   | P            | Foreign Exchange Future | 0.29000   | 0.26500                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 7.60   | C            | Foreign Exchange Future | 0.57100   | 0.57300                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 7.60   | P            | Foreign Exchange Future | 0.31600   | 0.29000                         | 0             |
| 20/09/2011 | \$ / R On 14-December-12  | 7.65   | C            | Foreign Exchange Future | 0.94400   | 0.94200                         | 0             |
| 20/09/2011 | \$ / R On 14-December-12  | 7.65   | P            | Foreign Exchange Future | 0.49300   | 0.45800                         | 0             |
| 20/09/2011 | \$ / R On 14-December-12  | 7.70   | C            | Foreign Exchange Future | 0.92000   | 0.91800                         | 0             |
| 20/09/2011 | \$ / R On 14-December-12  | 7.70   | P            | Foreign Exchange Future | 0.51900   | 0.48400                         | 0             |
| 20/09/2011 | \$ / R On 14-December-12  | 7.75   | C            | Foreign Exchange Future | 0.89800   | 0.89400                         | 0             |
| 20/09/2011 | \$ / R On 14-December-12  | 7.75   | P            | Foreign Exchange Future | 0.54700   | 0.51000                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 7.80   | C            | Foreign Exchange Future | 0.48400   | 0.48300                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 7.80   | P            | Foreign Exchange Future | 0.42900   | 0.40000                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 7.85   | C            | Foreign Exchange Future | 0.46400   | 0.46300                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 7.85   | P            | Foreign Exchange Future | 0.45900   | 0.43000                         | 0             |
| 20/09/2011 | \$ / R On 18-March-13     | 7.90   | C            | Foreign Exchange Future | 0.95800   | 0.95200                         | 0             |
| 20/09/2011 | \$ / R On 18-March-13     | 7.90   | P            | Foreign Exchange Future | 0.67600   | 0.63700                         | 0             |
| 20/09/2011 | \$ / R On 18-March-13     | 7.95   | C            | Foreign Exchange Future | 0.93800   | 0.93100                         | 0             |
| 20/09/2011 | \$ / R On 18-March-13     | 7.95   | P            | Foreign Exchange Future | 0.70600   | 0.66600                         | 0             |
| 20/09/2011 | \$ / R On 12-December-14  | 8.00   | C            | Foreign Exchange Future | 1.75300   | 1.73400                         | 200           |
| 20/09/2011 | \$ / R On 12-December-14  | 8.00   | P            | Foreign Exchange Future | 0.88700   | 0.84200                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 8.05   | C            | Foreign Exchange Future | 0.39400   | 0.39200                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 8.05   | P            | Foreign Exchange Future | 0.58900   | 0.55900                         | 0             |
| 20/09/2011 | \$ / R On 18-March-13     | 8.10   | C            | Foreign Exchange Future | 0.88200   | 0.87400                         | 0             |
| 20/09/2011 | \$ / R On 18-March-13     | 8.10   | P            | Foreign Exchange Future | 0.80000   | 0.75900                         | 180           |
| 20/09/2011 | \$ / R On 19-March-12     | 8.15   | C            | Foreign Exchange Future | 0.36400   | 0.36000                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 8.15   | P            | Foreign Exchange Future | 0.65900   | 0.62700                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 8.20   | C            | Foreign Exchange Future | 0.34900   | 0.34600                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 8.20   | P            | Foreign Exchange Future | 0.69400   | 0.66300                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 8.25   | C            | Foreign Exchange Future | 0.33600   | 0.33200                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 8.25   | P            | Foreign Exchange Future | 0.73100   | 0.69900                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12     | 8.30   | C            | Foreign Exchange Future | 0.32300   | 0.31900                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | \$ / R On 19-March-12         | 8.30   | P            | Foreign Exchange Future | 0.76800   | 0.73600                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12         | 8.35   | C            | Foreign Exchange Future | 0.31100   | 0.30600                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12         | 8.35   | P            | Foreign Exchange Future | 0.80600   | 0.77300                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12         | 8.40   | C            | Foreign Exchange Future | 0.29900   | 0.29500                         | 0             |
| 20/09/2011 | \$ / R On 19-March-12         | 8.40   | P            | Foreign Exchange Future | 0.84400   | 0.81200                         | 0             |
| 20/09/2011 | \$ / R On 12-December-14      | 8.45   | C            | Foreign Exchange Future | 1.59100   | 1.57400                         | 0             |
| 20/09/2011 | \$ / R On 12-December-14      | 8.45   | P            | Foreign Exchange Future | 1.17500   | 1.13200                         | 0             |
| 20/09/2011 | \$ / R On 12-December-14      | 8.50   | C            | Foreign Exchange Future | 1.57100   | 1.55300                         | 0             |
| 20/09/2011 | \$ / R On 12-December-14      | 8.50   | P            | Foreign Exchange Future | 1.20500   | 1.16100                         | 0             |
| 20/09/2011 | \$ / R On 12-December-14      | 8.55   | C            | Foreign Exchange Future | 1.55100   | 1.53300                         | 0             |
| 20/09/2011 | \$ / R On 12-December-14      | 8.55   | P            | Foreign Exchange Future | 1.23500   | 1.19100                         | 0             |
| 20/09/2011 | \$ / R On 18-March-13         | 9.10   | C            | Foreign Exchange Future | 0.59000   | 0.57800                         | 180           |
| 20/09/2011 | \$ / R On 18-March-13         | 9.10   | P            | Foreign Exchange Future | 1.50800   | 1.46300                         | 0             |
| 20/09/2011 | \$ / R On 14-December-15      | 9.15   | C            | Foreign Exchange Future | 2.26800   | 2.24500                         | 0             |
| 20/09/2011 | \$ / R On 14-December-15      | 9.15   | P            | Foreign Exchange Future | 1.42100   | 1.37300                         | 0             |
| 20/09/2011 | \$ / R On 14-December-15      | 9.20   | C            | Foreign Exchange Future | 2.24700   | 2.22400                         | 0             |
| 20/09/2011 | \$ / R On 14-December-15      | 9.20   | P            | Foreign Exchange Future | 1.45000   | 1.40200                         | 0             |
| 20/09/2011 | \$ / R On 14-December-15      | 9.25   | C            | Foreign Exchange Future | 2.22700   | 2.20400                         | 0             |
| 20/09/2011 | \$ / R On 14-December-15      | 9.25   | P            | Foreign Exchange Future | 1.48000   | 1.43200                         | 0             |
| 20/09/2011 | \$ / R MAXI On 19-March-12    |        |              | Foreign Exchange Future | 7.85480   | 7.88270                         | 0             |
| 20/09/2011 | \$ / R MAXI On 19-December-11 | 6.95   | C            | Foreign Exchange Future | 0.85682   | 0.87291                         | 0             |
| 20/09/2011 | \$ / R MAXI On 19-December-11 | 6.95   | P            | Foreign Exchange Future | 0.04102   | 0.03001                         | 0             |
| 20/09/2011 | \$ / R MAXI On 19-December-11 | 7.00   | C            | Foreign Exchange Future | 0.81255   | 0.82789                         | 0             |
| 20/09/2011 | \$ / R MAXI On 19-December-11 | 7.00   | P            | Foreign Exchange Future | 0.04675   | 0.03499                         | 0             |
| 20/09/2011 | \$ / R MAXI On 19-December-11 | 7.05   | C            | Foreign Exchange Future | 0.77083   | 0.78537                         | 0             |
| 20/09/2011 | \$ / R MAXI On 19-December-11 | 7.05   | P            | Foreign Exchange Future | 0.05503   | 0.04247                         | 0             |
| 20/09/2011 | \$ / R MAXI On 19-March-12    | 7.50   | C            | Foreign Exchange Future | 0.62075   | 0.62407                         | 0             |
| 20/09/2011 | \$ / R MAXI On 19-March-12    | 7.50   | P            | Foreign Exchange Future | 0.26595   | 0.24137                         | 0             |
| 20/09/2011 | \$ / R MAXI On 19-March-12    | 7.55   | C            | Foreign Exchange Future | 0.59531   | 0.59785                         | 0             |
| 20/09/2011 | \$ / R MAXI On 19-March-12    | 7.55   | P            | Foreign Exchange Future | 0.29051   | 0.26515                         | 0             |
| 20/09/2011 | \$ / R MAXI On 19-March-12    | 7.60   | C            | Foreign Exchange Future | 0.57095   | 0.57278                         | 0             |
| 20/09/2011 | \$ / R MAXI On 19-March-12    | 7.60   | P            | Foreign Exchange Future | 0.31615   | 0.29008                         | 0             |
| 20/09/2011 | £ / R On 18-June-12           |        |              | Foreign Exchange Future | 12.44690  | 12.43690                        | 1,860         |
| 20/09/2011 | £ / R On 19-December-11       | 10.50  | C            | Foreign Exchange Future | 1.71700   | 1.69700                         | 0             |
| 20/09/2011 | £ / R On 19-December-11       | 10.50  | P            | Foreign Exchange Future | 0.02000   | 0.01600                         | 0             |
| 20/09/2011 | £ / R On 19-December-11       | 10.70  | C            | Foreign Exchange Future | 1.52300   | 1.50100                         | 0             |
| 20/09/2011 | £ / R On 19-December-11       | 10.70  | P            | Foreign Exchange Future | 0.02600   | 0.02000                         | 0             |
| 20/09/2011 | £ / R On 19-March-12          | 10.90  | C            | Foreign Exchange Future | 1.53100   | 1.50500                         | 0             |
| 20/09/2011 | £ / R On 19-March-12          | 10.90  | P            | Foreign Exchange Future | 0.10500   | 0.09400                         | 0             |
| 20/09/2011 | £ / R On 19-March-12          | 11.00  | C            | Foreign Exchange Future | 1.44500   | 1.41700                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | £ / R On 19-March-12    | 11.00  | P            | Foreign Exchange Future | 0.11900   | 0.10600                         | 0             |
| 20/09/2011 | £ / R On 19-March-12    | 11.10  | C            | Foreign Exchange Future | 1.36300   | 1.33400                         | 0             |
| 20/09/2011 | £ / R On 19-March-12    | 11.10  | P            | Foreign Exchange Future | 0.13700   | 0.12300                         | 0             |
| 20/09/2011 | £ / R On 19-December-11 | 11.30  | C            | Foreign Exchange Future | 0.98100   | 0.95200                         | 0             |
| 20/09/2011 | £ / R On 19-December-11 | 11.30  | P            | Foreign Exchange Future | 0.08400   | 0.07100                         | 0             |
| 20/09/2011 | £ / R On 19-March-12    | 11.35  | C            | Foreign Exchange Future | 1.17600   | 1.14300                         | 0             |
| 20/09/2011 | £ / R On 19-March-12    | 11.35  | P            | Foreign Exchange Future | 0.20000   | 0.18200                         | 0             |
| 20/09/2011 | £ / R On 19-March-12    | 11.40  | C            | Foreign Exchange Future | 1.14000   | 1.10700                         | 0             |
| 20/09/2011 | £ / R On 19-March-12    | 11.40  | P            | Foreign Exchange Future | 0.21400   | 0.19600                         | 0             |
| 20/09/2011 | £ / R On 19-March-12    | 11.45  | C            | Foreign Exchange Future | 1.10500   | 1.07100                         | 0             |
| 20/09/2011 | £ / R On 19-March-12    | 11.45  | P            | Foreign Exchange Future | 0.22900   | 0.21000                         | 0             |
| 20/09/2011 | £ / R On 19-March-12    | 11.50  | C            | Foreign Exchange Future | 1.07100   | 1.03600                         | 0             |
| 20/09/2011 | £ / R On 19-March-12    | 11.50  | P            | Foreign Exchange Future | 0.24500   | 0.22500                         | 0             |
| 20/09/2011 | £ / R On 19-March-12    | 11.55  | C            | Foreign Exchange Future | 1.03700   | 1.00200                         | 0             |
| 20/09/2011 | £ / R On 19-March-12    | 11.55  | P            | Foreign Exchange Future | 0.26100   | 0.24100                         | 0             |
| 20/09/2011 | £ / R On 19-December-11 | 11.60  | C            | Foreign Exchange Future | 0.75600   | 0.72300                         | 0             |
| 20/09/2011 | £ / R On 19-December-11 | 11.60  | P            | Foreign Exchange Future | 0.15900   | 0.14200                         | 0             |
| 20/09/2011 | £ / R On 19-December-11 | 11.65  | C            | Foreign Exchange Future | 0.72300   | 0.68900                         | 0             |
| 20/09/2011 | £ / R On 19-December-11 | 11.65  | P            | Foreign Exchange Future | 0.17600   | 0.15800                         | 0             |
| 20/09/2011 | £ / R On 19-March-12    | 11.70  | C            | Foreign Exchange Future | 0.94100   | 0.90400                         | 0             |
| 20/09/2011 | £ / R On 19-March-12    | 11.70  | P            | Foreign Exchange Future | 0.31500   | 0.29300                         | 0             |
| 20/09/2011 | £ / R On 19-December-11 | 11.75  | C            | Foreign Exchange Future | 0.66000   | 0.62600                         | 0             |
| 20/09/2011 | £ / R On 19-December-11 | 11.75  | P            | Foreign Exchange Future | 0.21300   | 0.19500                         | 0             |
| 20/09/2011 | £ / R On 18-June-12     | 11.80  | C            | Foreign Exchange Future | 1.05000   | 1.04600                         | 0             |
| 20/09/2011 | £ / R On 18-June-12     | 11.80  | P            | Foreign Exchange Future | 0.40300   | 0.40900                         | 0             |
| 20/09/2011 | £ / R On 18-June-12     | 11.85  | C            | Foreign Exchange Future | 1.02000   | 1.01700                         | 0             |
| 20/09/2011 | £ / R On 18-June-12     | 11.85  | P            | Foreign Exchange Future | 0.42300   | 0.43000                         | 0             |
| 20/09/2011 | £ / R On 18-June-12     | 11.90  | C            | Foreign Exchange Future | 0.99400   | 0.99000                         | 0             |
| 20/09/2011 | £ / R On 18-June-12     | 11.90  | P            | Foreign Exchange Future | 0.44700   | 0.45300                         | 0             |
| 20/09/2011 | £ / R On 19-December-11 | 12.20  | C            | Foreign Exchange Future | 0.42800   | 0.39300                         | 0             |
| 20/09/2011 | £ / R On 19-December-11 | 12.20  | P            | Foreign Exchange Future | 0.43100   | 0.41200                         | 0             |
| 20/09/2011 | £ / R On 19-March-12    | 12.30  | C            | Foreign Exchange Future | 0.64500   | 0.60700                         | 0             |
| 20/09/2011 | £ / R On 19-March-12    | 12.30  | P            | Foreign Exchange Future | 0.61900   | 0.59600                         | 0             |
| 20/09/2011 | ¥ / R On 19-March-12    |        |              | Foreign Exchange Future | 0.10300   | 0.10340                         | 42            |
| 20/09/2011 | ¥ / R On 19-December-11 | 0.07   | C            | Foreign Exchange Future | 0.03172   | 0.03211                         | 0             |
| 20/09/2011 | ¥ / R On 19-December-11 | 0.07   | P            | Foreign Exchange Future | 0.00002   | 0.00001                         | 0             |
| 20/09/2011 | ¥ / R On 19-March-12    | 0.08   | C            | Foreign Exchange Future | 0.02300   | 0.02340                         | 0             |
| 20/09/2011 | ¥ / R On 19-March-12    | 0.08   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 20/09/2011 | ¥ / R On 19-March-12    | 0.09   | C            | Foreign Exchange Future | 0.01300   | 0.01340                         | 0             |
| 20/09/2011 | ¥ / R On 19-March-12    | 0.09   | 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 |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | ¥ / R On 19-March-12     | 0.10   | C            | Foreign Exchange Future | 0.00300   | 0.00340                         | 0             |
| 20/09/2011 | ¥ / R On 19-March-12     | 0.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 20/09/2011 | € / R On 17-September-12 |        |              | Foreign Exchange Future | 10.98670  | 10.96120                        | 250           |
| 20/09/2011 | € / R On 19-March-12     | 9.00   | C            | Foreign Exchange Future | 1.79600   | 1.76000                         | 0             |
| 20/09/2011 | € / R On 19-March-12     | 9.00   | P            | Foreign Exchange Future | 0.04100   | 0.03800                         | 0             |
| 20/09/2011 | € / R On 19-March-12     | 9.05   | C            | Foreign Exchange Future | 1.75000   | 1.71300                         | 0             |
| 20/09/2011 | € / R On 19-March-12     | 9.05   | P            | Foreign Exchange Future | 0.04500   | 0.04100                         | 0             |
| 20/09/2011 | € / R On 19-December-11  | 9.30   | C            | Foreign Exchange Future | 1.35700   | 1.32200                         | 0             |
| 20/09/2011 | € / R On 19-December-11  | 9.30   | P            | Foreign Exchange Future | 0.02400   | 0.02100                         | 0             |
| 20/09/2011 | € / R On 19-December-11  | 9.40   | C            | Foreign Exchange Future | 1.26100   | 1.22600                         | 0             |
| 20/09/2011 | € / R On 19-December-11  | 9.40   | P            | Foreign Exchange Future | 0.02800   | 0.02500                         | 0             |
| 20/09/2011 | € / R On 19-December-11  | 9.50   | C            | Foreign Exchange Future | 1.16700   | 1.13000                         | 0             |
| 20/09/2011 | € / R On 19-December-11  | 9.50   | P            | Foreign Exchange Future | 0.03400   | 0.02900                         | 8,220         |
| 20/09/2011 | € / R On 19-March-12     | 9.55   | C            | Foreign Exchange Future | 1.30700   | 1.26600                         | 0             |
| 20/09/2011 | € / R On 19-March-12     | 9.55   | P            | Foreign Exchange Future | 0.10200   | 0.09400                         | 0             |
| 20/09/2011 | € / R On 19-December-11  | 9.60   | C            | Foreign Exchange Future | 1.07300   | 1.03800                         | 0             |
| 20/09/2011 | € / R On 19-December-11  | 9.60   | P            | Foreign Exchange Future | 0.04000   | 0.03700                         | 0             |
| 20/09/2011 | € / R On 19-December-11  | 9.75   | C            | Foreign Exchange Future | 0.94500   | 0.90900                         | 0             |
| 20/09/2011 | € / R On 19-December-11  | 9.75   | P            | Foreign Exchange Future | 0.06200   | 0.05800                         | 0             |
| 20/09/2011 | € / R On 19-March-12     | 9.80   | C            | Foreign Exchange Future | 1.10700   | 1.06300                         | 0             |
| 20/09/2011 | € / R On 19-March-12     | 9.80   | P            | Foreign Exchange Future | 0.15200   | 0.14100                         | 0             |
| 20/09/2011 | € / R On 19-December-11  | 9.85   | C            | Foreign Exchange Future | 0.86400   | 0.82600                         | 0             |
| 20/09/2011 | € / R On 19-December-11  | 9.85   | P            | Foreign Exchange Future | 0.08100   | 0.07500                         | 0             |
| 20/09/2011 | € / R On 19-March-12     | 9.90   | C            | Foreign Exchange Future | 1.03500   | 0.98900                         | 0             |
| 20/09/2011 | € / R On 19-March-12     | 9.90   | P            | Foreign Exchange Future | 0.18000   | 0.16700                         | 0             |
| 20/09/2011 | € / R On 19-December-11  | 9.95   | C            | Foreign Exchange Future | 0.78600   | 0.74800                         | 0             |
| 20/09/2011 | € / R On 19-December-11  | 9.95   | P            | Foreign Exchange Future | 0.10300   | 0.09700                         | 0             |
| 20/09/2011 | € / R On 19-December-11  | 10.00  | C            | Foreign Exchange Future | 0.74900   | 0.71000                         | 0             |
| 20/09/2011 | € / R On 19-December-11  | 10.00  | P            | Foreign Exchange Future | 0.11600   | 0.10900                         | 0             |
| 20/09/2011 | € / R On 19-March-12     | 10.05  | C            | Foreign Exchange Future | 0.93200   | 0.88400                         | 0             |
| 20/09/2011 | € / R On 19-March-12     | 10.05  | P            | Foreign Exchange Future | 0.22700   | 0.21200                         | 0             |
| 20/09/2011 | € / R On 19-March-12     | 10.10  | C            | Foreign Exchange Future | 0.89900   | 0.85000                         | 0             |
| 20/09/2011 | € / R On 19-March-12     | 10.10  | P            | Foreign Exchange Future | 0.24400   | 0.22800                         | 0             |
| 20/09/2011 | € / R On 19-March-12     | 10.15  | C            | Foreign Exchange Future | 0.86700   | 0.81800                         | 0             |
| 20/09/2011 | € / R On 19-March-12     | 10.15  | P            | Foreign Exchange Future | 0.26200   | 0.24600                         | 0             |
| 20/09/2011 | € / R On 19-March-12     | 10.25  | C            | Foreign Exchange Future | 0.80700   | 0.75700                         | 0             |
| 20/09/2011 | € / R On 19-March-12     | 10.25  | P            | Foreign Exchange Future | 0.30200   | 0.28500                         | 0             |
| 20/09/2011 | € / R On 19-March-12     | 10.30  | C            | Foreign Exchange Future | 0.77900   | 0.73000                         | 0             |
| 20/09/2011 | € / R On 19-March-12     | 10.30  | P            | Foreign Exchange Future | 0.32400   | 0.30800                         | 0             |
| 20/09/2011 | € / R On 18-June-12      | 10.35  | C            | Foreign Exchange Future | 0.93100   | 0.87600                         | 0             |

| Date       | Contract Details                        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | € / R On 18-June-12                     | 10.35  | P            | Foreign Exchange Future | 0.41100   | 0.38600                         | 0             |
| 20/09/2011 | € / R On 18-June-12                     | 10.40  | C            | Foreign Exchange Future | 0.90600   | 0.85000                         | 0             |
| 20/09/2011 | € / R On 18-June-12                     | 10.40  | P            | Foreign Exchange Future | 0.43600   | 0.41000                         | 0             |
| 20/09/2011 | € / R On 18-June-12                     | 10.45  | C            | Foreign Exchange Future | 0.88100   | 0.82400                         | 0             |
| 20/09/2011 | € / R On 18-June-12                     | 10.45  | P            | Foreign Exchange Future | 0.46100   | 0.43400                         | 0             |
| 20/09/2011 | € / R On 19-March-12                    | 10.60  | C            | Foreign Exchange Future | 0.63100   | 0.58200                         | 0             |
| 20/09/2011 | € / R On 19-March-12                    | 10.60  | P            | Foreign Exchange Future | 0.47600   | 0.46000                         | 0             |
| 20/09/2011 | € / R On 17-September-12                | 10.68  | C            | Foreign Exchange Future | 0.94000   | 0.88300                         | 0             |
| 20/09/2011 | € / R On 17-September-12                | 10.68  | P            | Foreign Exchange Future | 0.62900   | 0.59700                         | 0             |
| 20/09/2011 | € / R On 17-September-12                | 10.73  | C            | Foreign Exchange Future | 0.91400   | 0.90000                         | 0             |
| 20/09/2011 | € / R On 17-September-12                | 10.73  | P            | Foreign Exchange Future | 0.65300   | 0.66400                         | 0             |
| 20/09/2011 | € / R On 19-March-12                    | 10.75  | C            | Foreign Exchange Future | 0.56800   | 0.52000                         | 0             |
| 20/09/2011 | € / R On 19-March-12                    | 10.75  | P            | Foreign Exchange Future | 0.56300   | 0.54800                         | 0             |
| 20/09/2011 | € / R On 17-September-12                | 10.78  | C            | Foreign Exchange Future | 0.93100   | 0.87500                         | 0             |
| 20/09/2011 | € / R On 17-September-12                | 10.78  | P            | Foreign Exchange Future | 0.72000   | 0.68900                         | 0             |
| 20/09/2011 | € / R On 19-March-12                    | 10.90  | C            | Foreign Exchange Future | 0.51100   | 0.46400                         | 0             |
| 20/09/2011 | € / R On 19-March-12                    | 10.90  | P            | Foreign Exchange Future | 0.65600   | 0.64200                         | 0             |
| 20/09/2011 | € / R On 19-March-12                    | 10.95  | C            | Foreign Exchange Future | 0.49300   | 0.44700                         | 0             |
| 20/09/2011 | € / R On 19-March-12                    | 10.95  | P            | Foreign Exchange Future | 0.68800   | 0.67500                         | 0             |
| 20/09/2011 | € / R On 19-December-11                 | 11.00  | C            | Foreign Exchange Future | 0.26600   | 0.23300                         | 8,220         |
| 20/09/2011 | € / R On 19-December-11                 | 11.00  | P            | Foreign Exchange Future | 0.63300   | 0.63200                         | 0             |
| 20/09/2011 | € / R On 19-March-12                    | 11.10  | C            | Foreign Exchange Future | 0.44400   | 0.40000                         | 0             |
| 20/09/2011 | € / R On 19-March-12                    | 11.10  | P            | Foreign Exchange Future | 0.78900   | 0.77800                         | 0             |
| 20/09/2011 | € / R On 19-December-11                 | 11.20  | C            | Foreign Exchange Future | 0.21600   | 0.18600                         | 0             |
| 20/09/2011 | € / R On 19-December-11                 | 11.20  | P            | Foreign Exchange Future | 0.78300   | 0.78500                         | 0             |
| 20/09/2011 | € / R On 19-March-12                    | 11.30  | C            | Foreign Exchange Future | 0.38600   | 0.34500                         | 0             |
| 20/09/2011 | € / R On 19-March-12                    | 11.30  | P            | Foreign Exchange Future | 0.93100   | 0.92300                         | 0             |
| 20/09/2011 | € / R On 19-March-12                    | 11.50  | C            | Foreign Exchange Future | 0.33700   | 0.30000                         | 0             |
| 20/09/2011 | € / R On 19-March-12                    | 11.50  | P            | Foreign Exchange Future | 1.08200   | 1.07800                         | 0             |
| 20/09/2011 | € / R On 19-December-11                 | 11.60  | C            | Foreign Exchange Future | 0.14600   | 0.12300                         | 0             |
| 20/09/2011 | € / R On 19-December-11                 | 11.60  | P            | Foreign Exchange Future | 1.11300   | 1.12200                         | 0             |
| 20/09/2011 | € / R On 19-December-11                 | 11.65  | C            | Foreign Exchange Future | 0.13900   | 0.11700                         | 0             |
| 20/09/2011 | € / R On 19-December-11                 | 11.65  | P            | Foreign Exchange Future | 1.15600   | 1.16600                         | 0             |
| 20/09/2011 | € / R On 19-March-12                    | 11.75  | C            | Foreign Exchange Future | 0.28600   | 0.25200                         | 0             |
| 20/09/2011 | € / R On 19-March-12                    | 11.75  | P            | Foreign Exchange Future | 1.28100   | 1.28000                         | 0             |
| 20/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 |        |              | Can-Do Future           | 7.70720   | 7.73350                         | 0             |
| 20/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.65   | C            | Can-Do Future           | 1.05900   | 1.08500                         | 0             |
| 20/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.65   | P            | Can-Do Future           | 0.00200   | 0.00200                         | 0             |
| 20/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.70   | C            | Can-Do Future           | 1.00900   | 1.03600                         | 0             |
| 20/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.70   | P            | Can-Do Future           | 0.00200   | 0.00300                         | 0             |

| Date       | Contract Details                        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.75   | C            | Can-Do Future           | 0.96000   | 0.98600                         | 0             |
| 20/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.75   | P            | Can-Do Future           | 0.00300   | 0.00300                         | 0             |
| 20/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 7.00   | C            | Can-Do Future           | 0.71500   | 0.74000                         | 14,286        |
| 20/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 7.00   | P            | Can-Do Future           | 0.00800   | 0.00700                         | 0             |
| 20/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 7.40   | C            | Can-Do Future           | 0.37300   | 0.39200                         | 6,757         |
| 20/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 7.40   | P            | Can-Do Future           | 0.06600   | 0.05900                         | 0             |
| 20/09/2011 | AU\$ / R On 14-December-15              |        |              | Foreign Exchange Future | 8.88460   | 8.85630                         | 0             |
| 20/09/2011 | AU\$ / R On 19-March-12                 | 6.20   | C            | Foreign Exchange Future | 1.73300   | 1.68600                         | 0             |
| 20/09/2011 | AU\$ / R On 19-March-12                 | 6.20   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 20/09/2011 | AU\$ / R On 19-December-11              | 6.60   | C            | Foreign Exchange Future | 1.31500   | 1.26300                         | 0             |
| 20/09/2011 | AU\$ / R On 19-December-11              | 6.60   | P            | Foreign Exchange Future | 0.00800   | 0.00600                         | 0             |
| 20/09/2011 | AU\$ / R On 19-December-11              | 6.65   | C            | Foreign Exchange Future | 1.26400   | 1.21200                         | 0             |
| 20/09/2011 | AU\$ / R On 19-December-11              | 6.65   | P            | Foreign Exchange Future | 0.00700   | 0.00500                         | 0             |
| 20/09/2011 | AU\$ / R On 19-December-11              | 6.70   | C            | Foreign Exchange Future | 1.21500   | 1.16400                         | 0             |
| 20/09/2011 | AU\$ / R On 19-December-11              | 6.70   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 20/09/2011 | AU\$ / R On 19-March-12                 | 6.95   | C            | Foreign Exchange Future | 1.01900   | 0.96900                         | 0             |
| 20/09/2011 | AU\$ / R On 19-March-12                 | 6.95   | P            | Foreign Exchange Future | 0.04400   | 0.04100                         | 0             |
| 20/09/2011 | AU\$ / R On 19-March-12                 | 7.00   | C            | Foreign Exchange Future | 0.97300   | 0.92400                         | 0             |
| 20/09/2011 | AU\$ / R On 19-March-12                 | 7.00   | P            | Foreign Exchange Future | 0.04800   | 0.04600                         | 0             |
| 20/09/2011 | AU\$ / R On 19-March-12                 | 7.20   | C            | Foreign Exchange Future | 0.80100   | 0.75200                         | 0             |
| 20/09/2011 | AU\$ / R On 19-March-12                 | 7.20   | P            | Foreign Exchange Future | 0.07600   | 0.07400                         | 0             |
| 20/09/2011 | AU\$ / R On 14-December-15              | 7.25   | C            | Foreign Exchange Future | 1.92400   | 1.89700                         | 0             |
| 20/09/2011 | AU\$ / R On 14-December-15              | 7.25   | P            | Foreign Exchange Future | 0.28900   | 0.29100                         | 0             |
| 20/09/2011 | AU\$ / R On 14-December-15              | 7.30   | C            | Foreign Exchange Future | 1.88500   | 1.85900                         | 0             |
| 20/09/2011 | AU\$ / R On 14-December-15              | 7.30   | P            | Foreign Exchange Future | 0.30000   | 0.30300                         | 0             |
| 20/09/2011 | AU\$ / R On 14-December-15              | 7.35   | C            | Foreign Exchange Future | 1.84700   | 1.82100                         | 0             |
| 20/09/2011 | AU\$ / R On 14-December-15              | 7.35   | P            | Foreign Exchange Future | 0.31200   | 0.31500                         | 0             |
| 20/09/2011 | AU\$ / R On 19-March-12                 | 7.40   | C            | Foreign Exchange Future | 0.64300   | 0.59600                         | 0             |
| 20/09/2011 | AU\$ / R On 19-March-12                 | 7.40   | P            | Foreign Exchange Future | 0.11800   | 0.11800                         | 0             |
| 20/09/2011 | AU\$ / R On 19-March-12                 | 7.45   | C            | Foreign Exchange Future | 0.60600   | 0.55900                         | 0             |
| 20/09/2011 | AU\$ / R On 19-March-12                 | 7.45   | P            | Foreign Exchange Future | 0.13100   | 0.13100                         | 0             |
| 20/09/2011 | AU\$ / R On 19-December-11              | 7.50   | C            | Foreign Exchange Future | 0.48800   | 0.43800                         | 0             |
| 20/09/2011 | AU\$ / R On 19-December-11              | 7.50   | P            | Foreign Exchange Future | 0.08100   | 0.08100                         | 0             |
| 20/09/2011 | AU\$ / R On 18-June-12                  | 7.60   | C            | Foreign Exchange Future | 0.58200   | 0.53900                         | 0             |
| 20/09/2011 | AU\$ / R On 18-June-12                  | 7.60   | P            | Foreign Exchange Future | 0.23800   | 0.23900                         | 0             |
| 20/09/2011 | AU\$ / R On 18-June-12                  | 7.65   | C            | Foreign Exchange Future | 0.55300   | 0.51000                         | 0             |
| 20/09/2011 | AU\$ / R On 18-June-12                  | 7.65   | P            | Foreign Exchange Future | 0.25900   | 0.26000                         | 0             |
| 20/09/2011 | AU\$ / R On 18-June-12                  | 7.70   | C            | Foreign Exchange Future | 0.52400   | 0.48200                         | 0             |
| 20/09/2011 | AU\$ / R On 18-June-12                  | 7.70   | P            | Foreign Exchange Future | 0.28000   | 0.28200                         | 0             |
| 20/09/2011 | AU\$ / R On 19-March-12                 | 7.75   | C            | Foreign Exchange Future | 0.41700   | 0.37500                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | AU\$ / R On 19-March-12   | 7.75   | P            | Foreign Exchange Future | 0.24200   | 0.24700                         | 0             |
| 20/09/2011 | CAD/ R On 19-March-12     |        |              | Foreign Exchange Future | 7.89040   | 7.92390                         | 0             |
| 20/09/2011 | CAD/ R On 19-December-11  | 6.80   | C            | Foreign Exchange Future | 1.02100   | 1.05100                         | 0             |
| 20/09/2011 | CAD/ R On 19-December-11  | 6.80   | P            | Foreign Exchange Future | 0.00900   | 0.00700                         | 0             |
| 20/09/2011 | CAD/ R On 19-December-11  | 6.85   | C            | Foreign Exchange Future | 0.97300   | 1.00200                         | 0             |
| 20/09/2011 | CAD/ R On 19-December-11  | 6.85   | P            | Foreign Exchange Future | 0.01100   | 0.00800                         | 0             |
| 20/09/2011 | CAD/ R On 19-December-11  | 6.90   | C            | Foreign Exchange Future | 0.92500   | 0.95300                         | 0             |
| 20/09/2011 | CAD/ R On 19-December-11  | 6.90   | P            | Foreign Exchange Future | 0.01300   | 0.00900                         | 0             |
| 20/09/2011 | CAD/ R On 19-December-11  | 7.20   | C            | Foreign Exchange Future | 0.64900   | 0.67100                         | 0             |
| 20/09/2011 | CAD/ R On 19-December-11  | 7.20   | P            | Foreign Exchange Future | 0.03700   | 0.02700                         | 0             |
| 20/09/2011 | CAD/ R On 19-December-11  | 7.25   | C            | Foreign Exchange Future | 0.60600   | 0.62800                         | 0             |
| 20/09/2011 | CAD/ R On 19-December-11  | 7.25   | P            | Foreign Exchange Future | 0.04400   | 0.03400                         | 0             |
| 20/09/2011 | CAD/ R On 19-December-11  | 7.30   | C            | Foreign Exchange Future | 0.56500   | 0.58500                         | 0             |
| 20/09/2011 | CAD/ R On 19-December-11  | 7.30   | P            | Foreign Exchange Future | 0.05300   | 0.04100                         | 0             |
| 20/09/2011 | CAD/ R On 19-December-11  | 7.40   | C            | Foreign Exchange Future | 0.48500   | 0.50300                         | 0             |
| 20/09/2011 | CAD/ R On 19-December-11  | 7.40   | P            | Foreign Exchange Future | 0.07300   | 0.05900                         | 0             |
| 20/09/2011 | CAD/ R On 19-December-11  | 7.45   | C            | Foreign Exchange Future | 0.44800   | 0.46400                         | 0             |
| 20/09/2011 | CAD/ R On 19-December-11  | 7.45   | P            | Foreign Exchange Future | 0.08600   | 0.07000                         | 0             |
| 20/09/2011 | CAD/ R On 19-March-12     | 7.50   | C            | Foreign Exchange Future | 0.39000   | 0.42400                         | 0             |
| 20/09/2011 | CAD/ R On 19-March-12     | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 20/09/2011 | CAD/ R On 19-March-12     | 7.55   | C            | Foreign Exchange Future | 0.34000   | 0.37400                         | 0             |
| 20/09/2011 | CAD/ R On 19-March-12     | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 20/09/2011 | CAD/ R On 19-March-12     | 7.60   | C            | Foreign Exchange Future | 0.29000   | 0.32400                         | 0             |
| 20/09/2011 | CAD/ R On 19-March-12     | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 20/09/2011 | CAD/ R On 19-December-11  | 7.65   | C            | Foreign Exchange Future | 0.31900   | 0.33100                         | 0             |
| 20/09/2011 | CAD/ R On 19-December-11  | 7.65   | P            | Foreign Exchange Future | 0.15700   | 0.13700                         | 0             |
| 20/09/2011 | CHF / R On 19-March-12    |        |              | Foreign Exchange Future | 8.92590   | 8.95460                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 7.65   | C            | Foreign Exchange Future | 1.17800   | 1.19700                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 7.65   | P            | Foreign Exchange Future | 0.03000   | 0.02100                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 7.75   | C            | Foreign Exchange Future | 1.08600   | 1.10200                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 7.75   | P            | Foreign Exchange Future | 0.03800   | 0.02600                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 7.90   | C            | Foreign Exchange Future | 0.94900   | 0.96100                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 7.90   | P            | Foreign Exchange Future | 0.05100   | 0.03500                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 8.00   | C            | Foreign Exchange Future | 0.86600   | 0.87200                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 8.00   | P            | Foreign Exchange Future | 0.06800   | 0.04600                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 8.15   | C            | Foreign Exchange Future | 0.74700   | 0.74700                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 8.15   | P            | Foreign Exchange Future | 0.09900   | 0.07100                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 8.25   | C            | Foreign Exchange Future | 0.67300   | 0.67000                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 8.25   | P            | Foreign Exchange Future | 0.12500   | 0.09400                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 8.30   | C            | Foreign Exchange Future | 0.63700   | 0.63200                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 20/09/2011 | CHF / R On 19-December-11 | 8.30   | P            | Foreign Exchange Future | 0.13900      | 0.10600                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 8.35   | C            | Foreign Exchange Future | 0.60300      | 0.59600                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 8.35   | P            | Foreign Exchange Future | 0.15500      | 0.12000                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 8.45   | C            | Foreign Exchange Future | 0.54200      | 0.52900                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 8.45   | P            | Foreign Exchange Future | 0.19400      | 0.15300                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 8.50   | C            | Foreign Exchange Future | 0.51300      | 0.49900                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 8.50   | P            | Foreign Exchange Future | 0.21500      | 0.17300                         | 0             |
| 20/09/2011 | CHF / R On 19-March-12    | 8.55   | C            | Foreign Exchange Future | 0.37600      | 0.40500                         | 0             |
| 20/09/2011 | CHF / R On 19-March-12    | 8.55   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 20/09/2011 | CHF / R On 19-March-12    | 8.60   | C            | Foreign Exchange Future | 0.32600      | 0.35500                         | 0             |
| 20/09/2011 | CHF / R On 19-March-12    | 8.60   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 20/09/2011 | CHF / R On 19-March-12    | 8.65   | C            | Foreign Exchange Future | 0.27600      | 0.30500                         | 0             |
| 20/09/2011 | CHF / R On 19-March-12    | 8.65   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 8.70   | C            | Foreign Exchange Future | 0.41000      | 0.39200                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 8.70   | P            | Foreign Exchange Future | 0.31200      | 0.26600                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 8.80   | C            | Foreign Exchange Future | 0.36600      | 0.34600                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 8.80   | P            | Foreign Exchange Future | 0.36800      | 0.32000                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 8.90   | C            | Foreign Exchange Future | 0.32800      | 0.30700                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 8.90   | P            | Foreign Exchange Future | 0.43000      | 0.38100                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 8.95   | C            | Foreign Exchange Future | 0.31100      | 0.28900                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 8.95   | P            | Foreign Exchange Future | 0.46300      | 0.41300                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 9.15   | C            | Foreign Exchange Future | 0.25000      | 0.22900                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 9.15   | P            | Foreign Exchange Future | 0.60200      | 0.55300                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 9.20   | C            | Foreign Exchange Future | 0.23700      | 0.21700                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 9.20   | P            | Foreign Exchange Future | 0.63900      | 0.59100                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 9.40   | C            | Foreign Exchange Future | 0.19200      | 0.17300                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 9.40   | P            | Foreign Exchange Future | 0.79400      | 0.74700                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 9.45   | C            | Foreign Exchange Future | 0.18200      | 0.16400                         | 0             |
| 20/09/2011 | CHF / R On 19-December-11 | 9.45   | P            | Foreign Exchange Future | 0.83400      | 0.78800                         | 0             |
| 20/09/2011 | RAIN On 19-December-11    |        |              | Foreign Exchange Future | 15,612.17000 | 15,617.27000                    | 0             |
| 20/09/2011 | YUAN/R On 19-March-12     |        |              | Foreign Exchange Future | 1.23230      | 1.23630                         | 0             |
| 20/09/2011 | YUAN/R On 19-December-11  | 1.05   | C            | Foreign Exchange Future | 0.17040      | 0.17290                         | 0             |
| 20/09/2011 | YUAN/R On 19-December-11  | 1.05   | P            | Foreign Exchange Future | 0.00410      | 0.00340                         | 0             |
| 20/09/2011 | YUAN/R On 19-December-11  | 1.10   | C            | Foreign Exchange Future | 0.12530      | 0.12710                         | 0             |
| 20/09/2011 | YUAN/R On 19-December-11  | 1.10   | P            | Foreign Exchange Future | 0.00900      | 0.00760                         | 0             |
| 20/09/2011 | YUAN/R On 19-March-12     | 1.15   | C            | Foreign Exchange Future | 0.08230      | 0.08630                         | 0             |
| 20/09/2011 | YUAN/R On 19-March-12     | 1.15   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 20/09/2011 | YUAN/R On 19-March-12     | 1.20   | C            | Foreign Exchange Future | 0.03230      | 0.03630                         | 0             |
| 20/09/2011 | YUAN/R On 19-March-12     | 1.20   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 20/09/2011 | YUAN/R On 19-March-12     | 1.25   | 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 |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | YUAN/R On 19-March-12    | 1.25   | P            | Foreign Exchange Future | 0.01770   | 0.01370                         | 0             |
| 21/09/2011 | \$ / R On 14-December-15 |        |              | Foreign Exchange Future | 10.25080  | 9.99720                         | 0             |
| 21/09/2011 | \$ / R On 19-December-11 | 5.85   | C            | Foreign Exchange Future | 2.17200   | 1.91700                         | 0             |
| 21/09/2011 | \$ / R On 19-December-11 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 21/09/2011 | \$ / R On 19-December-11 | 5.95   | C            | Foreign Exchange Future | 2.07300   | 1.81800                         | 0             |
| 21/09/2011 | \$ / R On 19-December-11 | 5.95   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 21/09/2011 | \$ / R On 19-December-11 | 6.00   | C            | Foreign Exchange Future | 2.02300   | 1.76800                         | 0             |
| 21/09/2011 | \$ / R On 19-December-11 | 6.00   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 21/09/2011 | \$ / R On 19-December-11 | 6.05   | C            | Foreign Exchange Future | 1.97300   | 1.71900                         | 0             |
| 21/09/2011 | \$ / R On 19-December-11 | 6.05   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 6.10   | C            | Foreign Exchange Future | 2.02900   | 1.77300                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 6.10   | P            | Foreign Exchange Future | 0.01600   | 0.01800                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 6.15   | C            | Foreign Exchange Future | 1.98100   | 1.72500                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 6.15   | P            | Foreign Exchange Future | 0.01800   | 0.02000                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 6.20   | C            | Foreign Exchange Future | 1.93200   | 1.67700                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 6.20   | P            | Foreign Exchange Future | 0.01900   | 0.02200                         | 0             |
| 21/09/2011 | \$ / R On 19-December-11 | 6.25   | C            | Foreign Exchange Future | 1.77400   | 1.52100                         | 0             |
| 21/09/2011 | \$ / R On 19-December-11 | 6.25   | P            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 21/09/2011 | \$ / R On 19-December-11 | 6.30   | C            | Foreign Exchange Future | 1.72500   | 1.47200                         | 0             |
| 21/09/2011 | \$ / R On 19-December-11 | 6.30   | P            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 6.35   | C            | Foreign Exchange Future | 1.78700   | 1.53400                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 6.35   | P            | Foreign Exchange Future | 0.02400   | 0.02900                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 6.40   | C            | Foreign Exchange Future | 1.73900   | 1.48700                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 6.40   | P            | Foreign Exchange Future | 0.02600   | 0.03200                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 6.45   | C            | Foreign Exchange Future | 1.69100   | 1.44000                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 6.45   | P            | Foreign Exchange Future | 0.02800   | 0.03500                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 6.50   | C            | Foreign Exchange Future | 1.64400   | 1.39400                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 6.50   | P            | Foreign Exchange Future | 0.03100   | 0.03900                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 6.55   | C            | Foreign Exchange Future | 1.59700   | 1.34900                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 6.55   | P            | Foreign Exchange Future | 0.03400   | 0.04400                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 6.60   | C            | Foreign Exchange Future | 1.55100   | 1.30300                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 6.60   | P            | Foreign Exchange Future | 0.03800   | 0.04800                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 6.65   | C            | Foreign Exchange Future | 1.50500   | 1.25800                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 6.65   | P            | Foreign Exchange Future | 0.04200   | 0.05300                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 6.70   | C            | Foreign Exchange Future | 1.45900   | 1.21400                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 6.70   | P            | Foreign Exchange Future | 0.04600   | 0.05900                         | 10,000        |
| 21/09/2011 | \$ / R On 19-March-12    | 6.75   | C            | Foreign Exchange Future | 1.41400   | 1.17000                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 6.75   | P            | Foreign Exchange Future | 0.05100   | 0.06500                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 6.80   | C            | Foreign Exchange Future | 1.36900   | 1.12600                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 6.80   | P            | Foreign Exchange Future | 0.05600   | 0.07100                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | \$ / R On 19-March-12     | 6.85   | C            | Foreign Exchange Future | 1.32500   | 1.08300                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 6.85   | P            | Foreign Exchange Future | 0.06200   | 0.07800                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 6.90   | C            | Foreign Exchange Future | 1.28100   | 1.04100                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 6.90   | P            | Foreign Exchange Future | 0.06800   | 0.08600                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 6.95   | C            | Foreign Exchange Future | 1.23700   | 0.99900                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 6.95   | P            | Foreign Exchange Future | 0.07400   | 0.09400                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 6.99   | C            | Foreign Exchange Future | 1.20600   | 0.96900                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 6.99   | P            | Foreign Exchange Future | 0.07900   | 0.10000                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 7.00   | C            | Foreign Exchange Future | 1.19400   | 0.95800                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 7.00   | P            | Foreign Exchange Future | 0.08100   | 0.10300                         | 1,000         |
| 21/09/2011 | \$ / R On 19-March-12     | 7.04   | C            | Foreign Exchange Future | 1.16400   | 0.92800                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 7.04   | P            | Foreign Exchange Future | 0.08700   | 0.10900                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 7.05   | C            | Foreign Exchange Future | 1.15200   | 0.91700                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 7.05   | P            | Foreign Exchange Future | 0.08900   | 0.11200                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 7.09   | C            | Foreign Exchange Future | 1.12200   | 0.89000                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 7.09   | P            | Foreign Exchange Future | 0.09500   | 0.12100                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 7.10   | C            | Foreign Exchange Future | 1.11000   | 0.88000                         | 10,000        |
| 21/09/2011 | \$ / R On 19-March-12     | 7.10   | P            | Foreign Exchange Future | 0.09700   | 0.12500                         | 0             |
| 21/09/2011 | \$ / R On 17-September-12 | 7.15   | C            | Foreign Exchange Future | 1.32700   | 1.10500                         | 16,000        |
| 21/09/2011 | \$ / R On 17-September-12 | 7.15   | P            | Foreign Exchange Future | 0.19100   | 0.23100                         | 0             |
| 21/09/2011 | \$ / R On 17-September-12 | 7.20   | C            | Foreign Exchange Future | 1.29000   | 1.07000                         | 0             |
| 21/09/2011 | \$ / R On 17-September-12 | 7.20   | P            | Foreign Exchange Future | 0.20400   | 0.24600                         | 0             |
| 21/09/2011 | \$ / R On 17-September-12 | 7.25   | C            | Foreign Exchange Future | 1.25300   | 1.03800                         | 0             |
| 21/09/2011 | \$ / R On 17-September-12 | 7.25   | P            | Foreign Exchange Future | 0.21700   | 0.26400                         | 0             |
| 21/09/2011 | \$ / R On 17-September-12 | 7.30   | C            | Foreign Exchange Future | 1.21700   | 1.00800                         | 42,000        |
| 21/09/2011 | \$ / R On 17-September-12 | 7.30   | P            | Foreign Exchange Future | 0.23100   | 0.28400                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 7.35   | C            | Foreign Exchange Future | 0.91200   | 0.70900                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 7.35   | P            | Foreign Exchange Future | 0.14900   | 0.20400                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 7.40   | C            | Foreign Exchange Future | 0.87700   | 0.67700                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 7.40   | P            | Foreign Exchange Future | 0.16400   | 0.22200                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 7.45   | C            | Foreign Exchange Future | 0.84400   | 0.64700                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 7.45   | P            | Foreign Exchange Future | 0.18100   | 0.24200                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 7.50   | C            | Foreign Exchange Future | 0.81100   | 0.62100                         | 5,000         |
| 21/09/2011 | \$ / R On 19-March-12     | 7.50   | P            | Foreign Exchange Future | 0.19800   | 0.26600                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 7.55   | C            | Foreign Exchange Future | 0.77900   | 0.59500                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 7.55   | P            | Foreign Exchange Future | 0.21600   | 0.29000                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 7.60   | C            | Foreign Exchange Future | 0.74800   | 0.57100                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12     | 7.60   | P            | Foreign Exchange Future | 0.23500   | 0.31600                         | 0             |
| 21/09/2011 | \$ / R On 14-December-12  | 7.65   | C            | Foreign Exchange Future | 1.12200   | 0.94400                         | 0             |
| 21/09/2011 | \$ / R On 14-December-12  | 7.65   | P            | Foreign Exchange Future | 0.41100   | 0.49300                         | 0             |



| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | \$ / R On 14-December-12 | 7.70   | C            | Foreign Exchange Future | 1.09600   | 0.92000                         | 0             |
| 21/09/2011 | \$ / R On 14-December-12 | 7.70   | P            | Foreign Exchange Future | 0.43500   | 0.51900                         | 0             |
| 21/09/2011 | \$ / R On 14-December-12 | 7.75   | C            | Foreign Exchange Future | 1.07000   | 0.89800                         | 0             |
| 21/09/2011 | \$ / R On 14-December-12 | 7.75   | P            | Foreign Exchange Future | 0.45900   | 0.54700                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 7.80   | C            | Foreign Exchange Future | 0.63800   | 0.48400                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 7.80   | P            | Foreign Exchange Future | 0.32500   | 0.42900                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 7.85   | C            | Foreign Exchange Future | 0.61400   | 0.46400                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 7.85   | P            | Foreign Exchange Future | 0.35100   | 0.45900                         | 0             |
| 21/09/2011 | \$ / R On 18-March-13    | 7.90   | C            | Foreign Exchange Future | 1.12200   | 0.95800                         | 0             |
| 21/09/2011 | \$ / R On 18-March-13    | 7.90   | P            | Foreign Exchange Future | 0.58100   | 0.67600                         | 0             |
| 21/09/2011 | \$ / R On 18-March-13    | 7.95   | C            | Foreign Exchange Future | 1.10000   | 0.93800                         | 0             |
| 21/09/2011 | \$ / R On 18-March-13    | 7.95   | P            | Foreign Exchange Future | 0.60900   | 0.70600                         | 0             |
| 21/09/2011 | \$ / R On 12-December-14 | 8.00   | C            | Foreign Exchange Future | 1.94100   | 1.75300                         | 200           |
| 21/09/2011 | \$ / R On 12-December-14 | 8.00   | P            | Foreign Exchange Future | 0.82100   | 0.88700                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 8.05   | C            | Foreign Exchange Future | 0.52700   | 0.39400                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 8.05   | P            | Foreign Exchange Future | 0.46400   | 0.58900                         | 0             |
| 21/09/2011 | \$ / R On 18-March-13    | 8.10   | C            | Foreign Exchange Future | 1.03700   | 0.88200                         | 0             |
| 21/09/2011 | \$ / R On 18-March-13    | 8.10   | P            | Foreign Exchange Future | 0.69600   | 0.80000                         | 180           |
| 21/09/2011 | \$ / R On 19-March-12    | 8.15   | C            | Foreign Exchange Future | 0.48900   | 0.36400                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 8.15   | P            | Foreign Exchange Future | 0.52600   | 0.65900                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 8.20   | C            | Foreign Exchange Future | 0.47100   | 0.34900                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 8.20   | P            | Foreign Exchange Future | 0.55800   | 0.69400                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 8.25   | C            | Foreign Exchange Future | 0.45400   | 0.33600                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 8.25   | P            | Foreign Exchange Future | 0.59100   | 0.73100                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 8.30   | C            | Foreign Exchange Future | 0.43700   | 0.32300                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 8.30   | P            | Foreign Exchange Future | 0.62400   | 0.76800                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 8.35   | C            | Foreign Exchange Future | 0.42100   | 0.31100                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 8.35   | P            | Foreign Exchange Future | 0.65800   | 0.80600                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 8.40   | C            | Foreign Exchange Future | 0.40600   | 0.29900                         | 0             |
| 21/09/2011 | \$ / R On 19-March-12    | 8.40   | P            | Foreign Exchange Future | 0.69300   | 0.84400                         | 0             |
| 21/09/2011 | \$ / R On 12-December-14 | 8.45   | C            | Foreign Exchange Future | 1.75900   | 1.59100                         | 0             |
| 21/09/2011 | \$ / R On 12-December-14 | 8.45   | P            | Foreign Exchange Future | 1.08900   | 1.17500                         | 0             |
| 21/09/2011 | \$ / R On 12-December-14 | 8.50   | C            | Foreign Exchange Future | 1.74100   | 1.57100                         | 0             |
| 21/09/2011 | \$ / R On 12-December-14 | 8.50   | P            | Foreign Exchange Future | 1.12100   | 1.20500                         | 0             |
| 21/09/2011 | \$ / R On 12-December-14 | 8.55   | C            | Foreign Exchange Future | 1.72400   | 1.55100                         | 0             |
| 21/09/2011 | \$ / R On 12-December-14 | 8.55   | P            | Foreign Exchange Future | 1.15400   | 1.23500                         | 0             |
| 21/09/2011 | \$ / R On 18-March-13    | 9.10   | C            | Foreign Exchange Future | 0.70400   | 0.59000                         | 180           |
| 21/09/2011 | \$ / R On 18-March-13    | 9.10   | P            | Foreign Exchange Future | 1.36300   | 1.50800                         | 0             |
| 21/09/2011 | \$ / R On 14-December-15 | 9.15   | C            | Foreign Exchange Future | 2.46400   | 2.26800                         | 0             |
| 21/09/2011 | \$ / R On 14-December-15 | 9.15   | P            | Foreign Exchange Future | 1.36300   | 1.42100                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | \$ / R On 14-December-15      | 9.20   | C            | Foreign Exchange Future | 2.44500   | 2.24700                         | 0             |
| 21/09/2011 | \$ / R On 14-December-15      | 9.20   | P            | Foreign Exchange Future | 1.39400   | 1.45000                         | 0             |
| 21/09/2011 | \$ / R On 14-December-15      | 9.25   | C            | Foreign Exchange Future | 2.42700   | 2.22700                         | 0             |
| 21/09/2011 | \$ / R On 14-December-15      | 9.25   | P            | Foreign Exchange Future | 1.42600   | 1.48000                         | 0             |
| 21/09/2011 | \$ / R MAXI On 19-March-12    |        |              | Foreign Exchange Future | 8.11310   | 7.85480                         | 5             |
| 21/09/2011 | \$ / R MAXI On 19-December-11 | 6.95   | C            | Foreign Exchange Future | 1.09780   | 0.85682                         | 0             |
| 21/09/2011 | \$ / R MAXI On 19-December-11 | 6.95   | P            | Foreign Exchange Future | 0.02680   | 0.04102                         | 0             |
| 21/09/2011 | \$ / R MAXI On 19-December-11 | 7.00   | C            | Foreign Exchange Future | 1.05167   | 0.81255                         | 0             |
| 21/09/2011 | \$ / R MAXI On 19-December-11 | 7.00   | P            | Foreign Exchange Future | 0.03067   | 0.04675                         | 0             |
| 21/09/2011 | \$ / R MAXI On 19-December-11 | 7.05   | C            | Foreign Exchange Future | 1.00601   | 0.77083                         | 0             |
| 21/09/2011 | \$ / R MAXI On 19-December-11 | 7.05   | P            | Foreign Exchange Future | 0.03501   | 0.05503                         | 0             |
| 21/09/2011 | \$ / R MAXI On 19-March-12    | 7.50   | C            | Foreign Exchange Future | 0.81062   | 0.62075                         | 0             |
| 21/09/2011 | \$ / R MAXI On 19-March-12    | 7.50   | P            | Foreign Exchange Future | 0.19752   | 0.26595                         | 0             |
| 21/09/2011 | \$ / R MAXI On 19-March-12    | 7.55   | C            | Foreign Exchange Future | 0.77866   | 0.59531                         | 0             |
| 21/09/2011 | \$ / R MAXI On 19-March-12    | 7.55   | P            | Foreign Exchange Future | 0.21556   | 0.29051                         | 0             |
| 21/09/2011 | \$ / R MAXI On 19-March-12    | 7.60   | C            | Foreign Exchange Future | 0.74767   | 0.57095                         | 0             |
| 21/09/2011 | \$ / R MAXI On 19-March-12    | 7.60   | P            | Foreign Exchange Future | 0.23457   | 0.31615                         | 0             |
| 21/09/2011 | £ / R On 18-June-12           |        |              | Foreign Exchange Future | 12.75650  | 12.44690                        | 1,870         |
| 21/09/2011 | £ / R On 19-December-11       | 10.50  | C            | Foreign Exchange Future | 2.01500   | 1.71700                         | 0             |
| 21/09/2011 | £ / R On 19-December-11       | 10.50  | P            | Foreign Exchange Future | 0.01400   | 0.02000                         | 0             |
| 21/09/2011 | £ / R On 19-December-11       | 10.70  | C            | Foreign Exchange Future | 1.81900   | 1.52300                         | 0             |
| 21/09/2011 | £ / R On 19-December-11       | 10.70  | P            | Foreign Exchange Future | 0.01800   | 0.02600                         | 0             |
| 21/09/2011 | £ / R On 19-March-12          | 10.90  | C            | Foreign Exchange Future | 1.81400   | 1.53100                         | 0             |
| 21/09/2011 | £ / R On 19-March-12          | 10.90  | P            | Foreign Exchange Future | 0.08000   | 0.10500                         | 0             |
| 21/09/2011 | £ / R On 19-March-12          | 11.00  | C            | Foreign Exchange Future | 1.72600   | 1.44500                         | 0             |
| 21/09/2011 | £ / R On 19-March-12          | 11.00  | P            | Foreign Exchange Future | 0.09200   | 0.11900                         | 0             |
| 21/09/2011 | £ / R On 19-March-12          | 11.10  | C            | Foreign Exchange Future | 1.63800   | 1.36300                         | 0             |
| 21/09/2011 | £ / R On 19-March-12          | 11.10  | P            | Foreign Exchange Future | 0.10400   | 0.13700                         | 0             |
| 21/09/2011 | £ / R On 19-December-11       | 11.30  | C            | Foreign Exchange Future | 1.24500   | 0.98100                         | 0             |
| 21/09/2011 | £ / R On 19-December-11       | 11.30  | P            | Foreign Exchange Future | 0.04400   | 0.08400                         | 0             |
| 21/09/2011 | £ / R On 19-March-12          | 11.35  | C            | Foreign Exchange Future | 1.42700   | 1.17600                         | 0             |
| 21/09/2011 | £ / R On 19-March-12          | 11.35  | P            | Foreign Exchange Future | 0.14300   | 0.20000                         | 0             |
| 21/09/2011 | £ / R On 19-March-12          | 11.40  | C            | Foreign Exchange Future | 1.38600   | 1.14000                         | 0             |
| 21/09/2011 | £ / R On 19-March-12          | 11.40  | P            | Foreign Exchange Future | 0.15200   | 0.21400                         | 0             |
| 21/09/2011 | £ / R On 19-March-12          | 11.45  | C            | Foreign Exchange Future | 1.34800   | 1.10500                         | 0             |
| 21/09/2011 | £ / R On 19-March-12          | 11.45  | P            | Foreign Exchange Future | 0.16400   | 0.22900                         | 0             |
| 21/09/2011 | £ / R On 19-March-12          | 11.50  | C            | Foreign Exchange Future | 1.31000   | 1.07100                         | 0             |
| 21/09/2011 | £ / R On 19-March-12          | 11.50  | P            | Foreign Exchange Future | 0.17600   | 0.24500                         | 0             |
| 21/09/2011 | £ / R On 19-March-12          | 11.55  | C            | Foreign Exchange Future | 1.27300   | 1.03700                         | 0             |
| 21/09/2011 | £ / R On 19-March-12          | 11.55  | P            | Foreign Exchange Future | 0.18900   | 0.26100                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | £ / R On 19-December-11  | 11.60  | C            | Foreign Exchange Future | 0.99400   | 0.75600                         | 0             |
| 21/09/2011 | £ / R On 19-December-11  | 11.60  | P            | Foreign Exchange Future | 0.09300   | 0.15900                         | 0             |
| 21/09/2011 | £ / R On 19-December-11  | 11.65  | C            | Foreign Exchange Future | 0.95400   | 0.72300                         | 0             |
| 21/09/2011 | £ / R On 19-December-11  | 11.65  | P            | Foreign Exchange Future | 0.10300   | 0.17600                         | 0             |
| 21/09/2011 | £ / R On 19-March-12     | 11.70  | C            | Foreign Exchange Future | 1.16700   | 0.94100                         | 0             |
| 21/09/2011 | £ / R On 19-March-12     | 11.70  | P            | Foreign Exchange Future | 0.23300   | 0.31500                         | 0             |
| 21/09/2011 | £ / R On 19-December-11  | 11.75  | C            | Foreign Exchange Future | 0.87800   | 0.66000                         | 0             |
| 21/09/2011 | £ / R On 19-December-11  | 11.75  | P            | Foreign Exchange Future | 0.12700   | 0.21300                         | 0             |
| 21/09/2011 | £ / R On 18-June-12      | 11.80  | C            | Foreign Exchange Future | 1.26100   | 1.05000                         | 0             |
| 21/09/2011 | £ / R On 18-June-12      | 11.80  | P            | Foreign Exchange Future | 0.30500   | 0.40300                         | 0             |
| 21/09/2011 | £ / R On 18-June-12      | 11.85  | C            | Foreign Exchange Future | 1.22900   | 1.02000                         | 0             |
| 21/09/2011 | £ / R On 18-June-12      | 11.85  | P            | Foreign Exchange Future | 0.32300   | 0.42300                         | 0             |
| 21/09/2011 | £ / R On 18-June-12      | 11.90  | C            | Foreign Exchange Future | 1.19600   | 0.99400                         | 0             |
| 21/09/2011 | £ / R On 18-June-12      | 11.90  | P            | Foreign Exchange Future | 0.34000   | 0.44700                         | 0             |
| 21/09/2011 | £ / R On 19-December-11  | 12.20  | C            | Foreign Exchange Future | 0.59100   | 0.42800                         | 0             |
| 21/09/2011 | £ / R On 19-December-11  | 12.20  | P            | Foreign Exchange Future | 0.29000   | 0.43100                         | 0             |
| 21/09/2011 | £ / R On 19-March-12     | 12.30  | C            | Foreign Exchange Future | 0.81200   | 0.64500                         | 0             |
| 21/09/2011 | £ / R On 19-March-12     | 12.30  | P            | Foreign Exchange Future | 0.47800   | 0.61900                         | 0             |
| 21/09/2011 | ¥ / R On 19-March-12     |        |              | Foreign Exchange Future | 0.10640   | 0.10300                         | 42            |
| 21/09/2011 | ¥ / R On 19-December-11  | 0.07   | C            | Foreign Exchange Future | 0.03512   | 0.03172                         | 0             |
| 21/09/2011 | ¥ / R On 19-December-11  | 0.07   | P            | Foreign Exchange Future | 0.00002   | 0.00002                         | 0             |
| 21/09/2011 | ¥ / R On 19-March-12     | 0.08   | C            | Foreign Exchange Future | 0.02659   | 0.02300                         | 0             |
| 21/09/2011 | ¥ / R On 19-March-12     | 0.08   | P            | Foreign Exchange Future | 0.00019   | 0.00000                         | 0             |
| 21/09/2011 | ¥ / R On 19-March-12     | 0.09   | C            | Foreign Exchange Future | 0.01735   | 0.01300                         | 0             |
| 21/09/2011 | ¥ / R On 19-March-12     | 0.09   | P            | Foreign Exchange Future | 0.00095   | 0.00000                         | 0             |
| 21/09/2011 | ¥ / R On 19-March-12     | 0.10   | C            | Foreign Exchange Future | 0.01013   | 0.00300                         | 0             |
| 21/09/2011 | ¥ / R On 19-March-12     | 0.10   | P            | Foreign Exchange Future | 0.00373   | 0.00000                         | 0             |
| 21/09/2011 | € / R On 17-September-12 |        |              | Foreign Exchange Future | 11.32820  | 10.98670                        | 250           |
| 21/09/2011 | € / R On 19-March-12     | 9.00   | C            | Foreign Exchange Future | 2.12100   | 1.79600                         | 0             |
| 21/09/2011 | € / R On 19-March-12     | 9.00   | P            | Foreign Exchange Future | 0.02800   | 0.04100                         | 0             |
| 21/09/2011 | € / R On 19-March-12     | 9.05   | C            | Foreign Exchange Future | 2.07400   | 1.75000                         | 0             |
| 21/09/2011 | € / R On 19-March-12     | 9.05   | P            | Foreign Exchange Future | 0.03100   | 0.04500                         | 0             |
| 21/09/2011 | € / R On 19-December-11  | 9.30   | C            | Foreign Exchange Future | 1.68300   | 1.35700                         | 0             |
| 21/09/2011 | € / R On 19-December-11  | 9.30   | P            | Foreign Exchange Future | 0.01600   | 0.02400                         | 0             |
| 21/09/2011 | € / R On 19-December-11  | 9.40   | C            | Foreign Exchange Future | 1.58500   | 1.26100                         | 0             |
| 21/09/2011 | € / R On 19-December-11  | 9.40   | P            | Foreign Exchange Future | 0.01800   | 0.02800                         | 0             |
| 21/09/2011 | € / R On 19-December-11  | 9.50   | C            | Foreign Exchange Future | 1.48900   | 1.16700                         | 0             |
| 21/09/2011 | € / R On 19-December-11  | 9.50   | P            | Foreign Exchange Future | 0.02200   | 0.03400                         | 8,220         |
| 21/09/2011 | € / R On 19-March-12     | 9.55   | C            | Foreign Exchange Future | 1.61500   | 1.30700                         | 0             |
| 21/09/2011 | € / R On 19-March-12     | 9.55   | P            | Foreign Exchange Future | 0.07200   | 0.10200                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | € / R On 19-December-11  | 9.60   | C            | Foreign Exchange Future | 1.39300   | 1.07300                         | 0             |
| 21/09/2011 | € / R On 19-December-11  | 9.60   | P            | Foreign Exchange Future | 0.02600   | 0.04000                         | 0             |
| 21/09/2011 | € / R On 19-December-11  | 9.75   | C            | Foreign Exchange Future | 1.25100   | 0.94500                         | 0             |
| 21/09/2011 | € / R On 19-December-11  | 9.75   | P            | Foreign Exchange Future | 0.03400   | 0.06200                         | 0             |
| 21/09/2011 | € / R On 19-March-12     | 9.80   | C            | Foreign Exchange Future | 1.39800   | 1.10700                         | 0             |
| 21/09/2011 | € / R On 19-March-12     | 9.80   | P            | Foreign Exchange Future | 0.10500   | 0.15200                         | 0             |
| 21/09/2011 | € / R On 19-December-11  | 9.85   | C            | Foreign Exchange Future | 1.15700   | 0.86400                         | 0             |
| 21/09/2011 | € / R On 19-December-11  | 9.85   | P            | Foreign Exchange Future | 0.04000   | 0.08100                         | 0             |
| 21/09/2011 | € / R On 19-March-12     | 9.90   | C            | Foreign Exchange Future | 1.31400   | 1.03500                         | 0             |
| 21/09/2011 | € / R On 19-March-12     | 9.90   | P            | Foreign Exchange Future | 0.12100   | 0.18000                         | 0             |
| 21/09/2011 | € / R On 19-December-11  | 9.95   | C            | Foreign Exchange Future | 1.07000   | 0.78600                         | 0             |
| 21/09/2011 | € / R On 19-December-11  | 9.95   | P            | Foreign Exchange Future | 0.05300   | 0.10300                         | 0             |
| 21/09/2011 | € / R On 19-December-11  | 10.00  | C            | Foreign Exchange Future | 1.02800   | 0.74900                         | 0             |
| 21/09/2011 | € / R On 19-December-11  | 10.00  | P            | Foreign Exchange Future | 0.06100   | 0.11600                         | 0             |
| 21/09/2011 | € / R On 19-March-12     | 10.05  | C            | Foreign Exchange Future | 1.19500   | 0.93200                         | 0             |
| 21/09/2011 | € / R On 19-March-12     | 10.05  | P            | Foreign Exchange Future | 0.15200   | 0.22700                         | 0             |
| 21/09/2011 | € / R On 19-March-12     | 10.10  | C            | Foreign Exchange Future | 1.15800   | 0.89900                         | 0             |
| 21/09/2011 | € / R On 19-March-12     | 10.10  | P            | Foreign Exchange Future | 0.16500   | 0.24400                         | 0             |
| 21/09/2011 | € / R On 19-March-12     | 10.15  | C            | Foreign Exchange Future | 1.12100   | 0.86700                         | 0             |
| 21/09/2011 | € / R On 19-March-12     | 10.15  | P            | Foreign Exchange Future | 0.17800   | 0.26200                         | 0             |
| 21/09/2011 | € / R On 19-March-12     | 10.25  | C            | Foreign Exchange Future | 1.05000   | 0.80700                         | 0             |
| 21/09/2011 | € / R On 19-March-12     | 10.25  | P            | Foreign Exchange Future | 0.20700   | 0.30200                         | 0             |
| 21/09/2011 | € / R On 19-March-12     | 10.30  | C            | Foreign Exchange Future | 1.01600   | 0.77900                         | 0             |
| 21/09/2011 | € / R On 19-March-12     | 10.30  | P            | Foreign Exchange Future | 0.22300   | 0.32400                         | 0             |
| 21/09/2011 | € / R On 18-June-12      | 10.35  | C            | Foreign Exchange Future | 1.16600   | 0.93100                         | 0             |
| 21/09/2011 | € / R On 18-June-12      | 10.35  | P            | Foreign Exchange Future | 0.30600   | 0.41100                         | 0             |
| 21/09/2011 | € / R On 18-June-12      | 10.40  | C            | Foreign Exchange Future | 1.13500   | 0.90600                         | 0             |
| 21/09/2011 | € / R On 18-June-12      | 10.40  | P            | Foreign Exchange Future | 0.32500   | 0.43600                         | 0             |
| 21/09/2011 | € / R On 18-June-12      | 10.45  | C            | Foreign Exchange Future | 1.10400   | 0.88100                         | 0             |
| 21/09/2011 | € / R On 18-June-12      | 10.45  | P            | Foreign Exchange Future | 0.34400   | 0.46100                         | 0             |
| 21/09/2011 | € / R On 19-March-12     | 10.60  | C            | Foreign Exchange Future | 0.82700   | 0.63100                         | 0             |
| 21/09/2011 | € / R On 19-March-12     | 10.60  | P            | Foreign Exchange Future | 0.33400   | 0.47600                         | 0             |
| 21/09/2011 | € / R On 17-September-12 | 10.68  | C            | Foreign Exchange Future | 1.15500   | 0.94000                         | 0             |
| 21/09/2011 | € / R On 17-September-12 | 10.68  | P            | Foreign Exchange Future | 0.50200   | 0.62900                         | 0             |
| 21/09/2011 | € / R On 17-September-12 | 10.73  | C            | Foreign Exchange Future | 1.12500   | 0.91400                         | 0             |
| 21/09/2011 | € / R On 17-September-12 | 10.73  | P            | Foreign Exchange Future | 0.52200   | 0.65300                         | 0             |
| 21/09/2011 | € / R On 19-March-12     | 10.75  | C            | Foreign Exchange Future | 0.74900   | 0.56800                         | 0             |
| 21/09/2011 | € / R On 19-March-12     | 10.75  | P            | Foreign Exchange Future | 0.40600   | 0.56300                         | 0             |
| 21/09/2011 | € / R On 17-September-12 | 10.78  | C            | Foreign Exchange Future | 1.09600   | 0.93100                         | 0             |
| 21/09/2011 | € / R On 17-September-12 | 10.78  | P            | Foreign Exchange Future | 0.54300   | 0.72000                         | 0             |

| Date       | Contract Details                        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | € / R On 19-March-12                    | 10.90  | C            | Foreign Exchange Future | 0.67800   | 0.51100                         | 0             |
| 21/09/2011 | € / R On 19-March-12                    | 10.90  | P            | Foreign Exchange Future | 0.48500   | 0.65600                         | 0             |
| 21/09/2011 | € / R On 19-March-12                    | 10.95  | C            | Foreign Exchange Future | 0.65600   | 0.49300                         | 0             |
| 21/09/2011 | € / R On 19-March-12                    | 10.95  | P            | Foreign Exchange Future | 0.51300   | 0.68800                         | 0             |
| 21/09/2011 | € / R On 19-December-11                 | 11.00  | C            | Foreign Exchange Future | 0.40100   | 0.26600                         | 8,220         |
| 21/09/2011 | € / R On 19-December-11                 | 11.00  | P            | Foreign Exchange Future | 0.43400   | 0.63300                         | 0             |
| 21/09/2011 | € / R On 19-March-12                    | 11.10  | C            | Foreign Exchange Future | 0.59400   | 0.44400                         | 0             |
| 21/09/2011 | € / R On 19-March-12                    | 11.10  | P            | Foreign Exchange Future | 0.60100   | 0.78900                         | 0             |
| 21/09/2011 | € / R On 19-December-11                 | 11.20  | C            | Foreign Exchange Future | 0.33000   | 0.21600                         | 0             |
| 21/09/2011 | € / R On 19-December-11                 | 11.20  | P            | Foreign Exchange Future | 0.56300   | 0.78300                         | 0             |
| 21/09/2011 | € / R On 19-March-12                    | 11.30  | C            | Foreign Exchange Future | 0.52100   | 0.38600                         | 0             |
| 21/09/2011 | € / R On 19-March-12                    | 11.30  | P            | Foreign Exchange Future | 0.72800   | 0.93100                         | 0             |
| 21/09/2011 | € / R On 19-March-12                    | 11.50  | C            | Foreign Exchange Future | 0.45700   | 0.33700                         | 0             |
| 21/09/2011 | € / R On 19-March-12                    | 11.50  | P            | Foreign Exchange Future | 0.86400   | 1.08200                         | 0             |
| 21/09/2011 | € / R On 19-December-11                 | 11.60  | C            | Foreign Exchange Future | 0.22500   | 0.14600                         | 0             |
| 21/09/2011 | € / R On 19-December-11                 | 11.60  | P            | Foreign Exchange Future | 0.85800   | 1.11300                         | 0             |
| 21/09/2011 | € / R On 19-December-11                 | 11.65  | C            | Foreign Exchange Future | 0.21500   | 0.13900                         | 0             |
| 21/09/2011 | € / R On 19-December-11                 | 11.65  | P            | Foreign Exchange Future | 0.89800   | 1.15600                         | 0             |
| 21/09/2011 | € / R On 19-March-12                    | 11.75  | C            | Foreign Exchange Future | 0.39000   | 0.28600                         | 0             |
| 21/09/2011 | € / R On 19-March-12                    | 11.75  | P            | Foreign Exchange Future | 1.04700   | 1.28100                         | 0             |
| 21/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 |        |              | Can-Do Future           | 7.96060   | 7.70720                         | 0             |
| 21/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.65   | C            | Can-Do Future           | 1.31200   | 1.05900                         | 0             |
| 21/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.65   | P            | Can-Do Future           | 0.00100   | 0.00200                         | 0             |
| 21/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.70   | C            | Can-Do Future           | 1.26200   | 1.00900                         | 0             |
| 21/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.70   | P            | Can-Do Future           | 0.00100   | 0.00200                         | 0             |
| 21/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.75   | C            | Can-Do Future           | 1.21200   | 0.96000                         | 0             |
| 21/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.75   | P            | Can-Do Future           | 0.00100   | 0.00300                         | 0             |
| 21/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 7.00   | C            | Can-Do Future           | 0.96400   | 0.71500                         | 14,286        |
| 21/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 7.00   | P            | Can-Do Future           | 0.00300   | 0.00800                         | 0             |
| 21/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 7.40   | C            | Can-Do Future           | 0.58500   | 0.37300                         | 6,757         |
| 21/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 7.40   | P            | Can-Do Future           | 0.02400   | 0.06600                         | 0             |
| 21/09/2011 | AU\$ / R On 14-December-15              |        |              | Foreign Exchange Future | 9.01230   | 8.88460                         | 0             |
| 21/09/2011 | AU\$ / R On 19-March-12                 | 6.20   | C            | Foreign Exchange Future | 1.91000   | 1.73300                         | 0             |
| 21/09/2011 | AU\$ / R On 19-March-12                 | 6.20   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 21/09/2011 | AU\$ / R On 19-December-11              | 6.60   | C            | Foreign Exchange Future | 1.49100   | 1.31500                         | 0             |
| 21/09/2011 | AU\$ / R On 19-December-11              | 6.60   | P            | Foreign Exchange Future | 0.00400   | 0.00800                         | 0             |
| 21/09/2011 | AU\$ / R On 19-December-11              | 6.65   | C            | Foreign Exchange Future | 1.44200   | 1.26400                         | 0             |
| 21/09/2011 | AU\$ / R On 19-December-11              | 6.65   | P            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 21/09/2011 | AU\$ / R On 19-December-11              | 6.70   | C            | Foreign Exchange Future | 1.39300   | 1.21500                         | 0             |
| 21/09/2011 | AU\$ / R On 19-December-11              | 6.70   | P            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | AU\$ / R On 19-March-12    | 6.95   | C            | Foreign Exchange Future | 1.18700   | 1.01900                         | 0             |
| 21/09/2011 | AU\$ / R On 19-March-12    | 6.95   | P            | Foreign Exchange Future | 0.03400   | 0.04400                         | 0             |
| 21/09/2011 | AU\$ / R On 19-March-12    | 7.00   | C            | Foreign Exchange Future | 1.14100   | 0.97300                         | 0             |
| 21/09/2011 | AU\$ / R On 19-March-12    | 7.00   | P            | Foreign Exchange Future | 0.03800   | 0.04800                         | 0             |
| 21/09/2011 | AU\$ / R On 19-March-12    | 7.20   | C            | Foreign Exchange Future | 0.96200   | 0.80100                         | 0             |
| 21/09/2011 | AU\$ / R On 19-March-12    | 7.20   | P            | Foreign Exchange Future | 0.05900   | 0.07600                         | 0             |
| 21/09/2011 | AU\$ / R On 14-December-15 | 7.25   | C            | Foreign Exchange Future | 2.02900   | 1.92400                         | 0             |
| 21/09/2011 | AU\$ / R On 14-December-15 | 7.25   | P            | Foreign Exchange Future | 0.26700   | 0.28900                         | 0             |
| 21/09/2011 | AU\$ / R On 14-December-15 | 7.30   | C            | Foreign Exchange Future | 1.99000   | 1.88500                         | 0             |
| 21/09/2011 | AU\$ / R On 14-December-15 | 7.30   | P            | Foreign Exchange Future | 0.27800   | 0.30000                         | 0             |
| 21/09/2011 | AU\$ / R On 14-December-15 | 7.35   | C            | Foreign Exchange Future | 1.95100   | 1.84700                         | 0             |
| 21/09/2011 | AU\$ / R On 14-December-15 | 7.35   | P            | Foreign Exchange Future | 0.28900   | 0.31200                         | 0             |
| 21/09/2011 | AU\$ / R On 19-March-12    | 7.40   | C            | Foreign Exchange Future | 0.79500   | 0.64300                         | 0             |
| 21/09/2011 | AU\$ / R On 19-March-12    | 7.40   | P            | Foreign Exchange Future | 0.09200   | 0.11800                         | 0             |
| 21/09/2011 | AU\$ / R On 19-March-12    | 7.45   | C            | Foreign Exchange Future | 0.75500   | 0.60600                         | 0             |
| 21/09/2011 | AU\$ / R On 19-March-12    | 7.45   | P            | Foreign Exchange Future | 0.10200   | 0.13100                         | 0             |
| 21/09/2011 | AU\$ / R On 19-December-11 | 7.50   | C            | Foreign Exchange Future | 0.63300   | 0.48800                         | 0             |
| 21/09/2011 | AU\$ / R On 19-December-11 | 7.50   | P            | Foreign Exchange Future | 0.04600   | 0.08100                         | 0             |
| 21/09/2011 | AU\$ / R On 18-June-12     | 7.60   | C            | Foreign Exchange Future | 0.71600   | 0.58200                         | 0             |
| 21/09/2011 | AU\$ / R On 18-June-12     | 7.60   | P            | Foreign Exchange Future | 0.19700   | 0.23800                         | 0             |
| 21/09/2011 | AU\$ / R On 18-June-12     | 7.65   | C            | Foreign Exchange Future | 0.68200   | 0.55300                         | 0             |
| 21/09/2011 | AU\$ / R On 18-June-12     | 7.65   | P            | Foreign Exchange Future | 0.21300   | 0.25900                         | 0             |
| 21/09/2011 | AU\$ / R On 18-June-12     | 7.70   | C            | Foreign Exchange Future | 0.64800   | 0.52400                         | 0             |
| 21/09/2011 | AU\$ / R On 18-June-12     | 7.70   | P            | Foreign Exchange Future | 0.22900   | 0.28000                         | 0             |
| 21/09/2011 | AU\$ / R On 19-March-12    | 7.75   | C            | Foreign Exchange Future | 0.54000   | 0.41700                         | 0             |
| 21/09/2011 | AU\$ / R On 19-March-12    | 7.75   | P            | Foreign Exchange Future | 0.18700   | 0.24200                         | 0             |
| 21/09/2011 | CAD/ R On 19-March-12      |        |              | Foreign Exchange Future | 8.09710   | 7.89040                         | 0             |
| 21/09/2011 | CAD/ R On 19-December-11   | 6.80   | C            | Foreign Exchange Future | 1.22500   | 1.02100                         | 0             |
| 21/09/2011 | CAD/ R On 19-December-11   | 6.80   | P            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 21/09/2011 | CAD/ R On 19-December-11   | 6.85   | C            | Foreign Exchange Future | 1.17600   | 0.97300                         | 0             |
| 21/09/2011 | CAD/ R On 19-December-11   | 6.85   | P            | Foreign Exchange Future | 0.00800   | 0.01100                         | 0             |
| 21/09/2011 | CAD/ R On 19-December-11   | 6.90   | C            | Foreign Exchange Future | 1.12700   | 0.92500                         | 0             |
| 21/09/2011 | CAD/ R On 19-December-11   | 6.90   | P            | Foreign Exchange Future | 0.00900   | 0.01300                         | 0             |
| 21/09/2011 | CAD/ R On 19-December-11   | 7.20   | C            | Foreign Exchange Future | 0.84000   | 0.64900                         | 0             |
| 21/09/2011 | CAD/ R On 19-December-11   | 7.20   | P            | Foreign Exchange Future | 0.02200   | 0.03700                         | 0             |
| 21/09/2011 | CAD/ R On 19-December-11   | 7.25   | C            | Foreign Exchange Future | 0.79500   | 0.60600                         | 0             |
| 21/09/2011 | CAD/ R On 19-December-11   | 7.25   | P            | Foreign Exchange Future | 0.02700   | 0.04400                         | 0             |
| 21/09/2011 | CAD/ R On 19-December-11   | 7.30   | C            | Foreign Exchange Future | 0.75000   | 0.56500                         | 0             |
| 21/09/2011 | CAD/ R On 19-December-11   | 7.30   | P            | Foreign Exchange Future | 0.03200   | 0.05300                         | 0             |
| 21/09/2011 | CAD/ R On 19-December-11   | 7.40   | C            | Foreign Exchange Future | 0.66300   | 0.48500                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | CAD/ R On 19-December-11  | 7.40   | P            | Foreign Exchange Future | 0.04500   | 0.07300                         | 0             |
| 21/09/2011 | CAD/ R On 19-December-11  | 7.45   | C            | Foreign Exchange Future | 0.62100   | 0.44800                         | 0             |
| 21/09/2011 | CAD/ R On 19-December-11  | 7.45   | P            | Foreign Exchange Future | 0.05300   | 0.08600                         | 0             |
| 21/09/2011 | CAD/ R On 19-March-12     | 7.50   | C            | Foreign Exchange Future | 0.71700   | 0.39000                         | 0             |
| 21/09/2011 | CAD/ R On 19-March-12     | 7.50   | P            | Foreign Exchange Future | 0.12000   | 0.00000                         | 0             |
| 21/09/2011 | CAD/ R On 19-March-12     | 7.55   | C            | Foreign Exchange Future | 0.68000   | 0.34000                         | 0             |
| 21/09/2011 | CAD/ R On 19-March-12     | 7.55   | P            | Foreign Exchange Future | 0.13300   | 0.00000                         | 0             |
| 21/09/2011 | CAD/ R On 19-March-12     | 7.60   | C            | Foreign Exchange Future | 0.64400   | 0.29000                         | 0             |
| 21/09/2011 | CAD/ R On 19-March-12     | 7.60   | P            | Foreign Exchange Future | 0.14700   | 0.00000                         | 0             |
| 21/09/2011 | CAD/ R On 19-December-11  | 7.65   | C            | Foreign Exchange Future | 0.46700   | 0.31900                         | 0             |
| 21/09/2011 | CAD/ R On 19-December-11  | 7.65   | P            | Foreign Exchange Future | 0.09900   | 0.15700                         | 0             |
| 21/09/2011 | CHF / R On 19-March-12    |        |              | Foreign Exchange Future | 9.10160   | 8.92590                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 7.65   | C            | Foreign Exchange Future | 1.34400   | 1.17800                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 7.65   | P            | Foreign Exchange Future | 0.02300   | 0.03000                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 7.75   | C            | Foreign Exchange Future | 1.25000   | 1.08600                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 7.75   | P            | Foreign Exchange Future | 0.02900   | 0.03800                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 7.90   | C            | Foreign Exchange Future | 1.11100   | 0.94900                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 7.90   | P            | Foreign Exchange Future | 0.04000   | 0.05100                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 8.00   | C            | Foreign Exchange Future | 1.02000   | 0.86600                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 8.00   | P            | Foreign Exchange Future | 0.04900   | 0.06800                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 8.15   | C            | Foreign Exchange Future | 0.89000   | 0.74700                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 8.15   | P            | Foreign Exchange Future | 0.06900   | 0.09900                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 8.25   | C            | Foreign Exchange Future | 0.80900   | 0.67300                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 8.25   | P            | Foreign Exchange Future | 0.08800   | 0.12500                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 8.30   | C            | Foreign Exchange Future | 0.77100   | 0.63700                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 8.30   | P            | Foreign Exchange Future | 0.10000   | 0.13900                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 8.35   | C            | Foreign Exchange Future | 0.73300   | 0.60300                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 8.35   | P            | Foreign Exchange Future | 0.11200   | 0.15500                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 8.45   | C            | Foreign Exchange Future | 0.66100   | 0.54200                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 8.45   | P            | Foreign Exchange Future | 0.14000   | 0.19400                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 8.50   | C            | Foreign Exchange Future | 0.62700   | 0.51300                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 8.50   | P            | Foreign Exchange Future | 0.15600   | 0.21500                         | 0             |
| 21/09/2011 | CHF / R On 19-March-12    | 8.55   | C            | Foreign Exchange Future | 0.81100   | 0.37600                         | 0             |
| 21/09/2011 | CHF / R On 19-March-12    | 8.55   | P            | Foreign Exchange Future | 0.25900   | 0.00000                         | 0             |
| 21/09/2011 | CHF / R On 19-March-12    | 8.60   | C            | Foreign Exchange Future | 0.78000   | 0.32600                         | 0             |
| 21/09/2011 | CHF / R On 19-March-12    | 8.60   | P            | Foreign Exchange Future | 0.27800   | 0.00000                         | 0             |
| 21/09/2011 | CHF / R On 19-March-12    | 8.65   | C            | Foreign Exchange Future | 0.75000   | 0.27600                         | 0             |
| 21/09/2011 | CHF / R On 19-March-12    | 8.65   | P            | Foreign Exchange Future | 0.29800   | 0.00000                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 8.70   | C            | Foreign Exchange Future | 0.50700   | 0.41000                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 8.70   | P            | Foreign Exchange Future | 0.23600   | 0.31200                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 21/09/2011 | CHF / R On 19-December-11 | 8.80   | C            | Foreign Exchange Future | 0.45500      | 0.36600                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 8.80   | P            | Foreign Exchange Future | 0.28400      | 0.36800                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 8.90   | C            | Foreign Exchange Future | 0.40800      | 0.32800                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 8.90   | P            | Foreign Exchange Future | 0.33700      | 0.43000                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 8.95   | C            | Foreign Exchange Future | 0.38700      | 0.31100                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 8.95   | P            | Foreign Exchange Future | 0.36600      | 0.46300                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 9.15   | C            | Foreign Exchange Future | 0.31200      | 0.25000                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 9.15   | P            | Foreign Exchange Future | 0.49100      | 0.60200                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 9.20   | C            | Foreign Exchange Future | 0.29600      | 0.23700                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 9.20   | P            | Foreign Exchange Future | 0.52500      | 0.63900                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 9.40   | C            | Foreign Exchange Future | 0.24000      | 0.19200                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 9.40   | P            | Foreign Exchange Future | 0.66900      | 0.79400                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 9.45   | C            | Foreign Exchange Future | 0.22800      | 0.18200                         | 0             |
| 21/09/2011 | CHF / R On 19-December-11 | 9.45   | P            | Foreign Exchange Future | 0.70700      | 0.83400                         | 0             |
| 21/09/2011 | RAIN On 19-December-11    |        |              | Foreign Exchange Future | 16,109.02000 | 15,612.17000                    | 0             |
| 21/09/2011 | YUAN/R On 19-March-12     |        |              | Foreign Exchange Future | 1.27330      | 1.23230                         | 0             |
| 21/09/2011 | YUAN/R On 19-December-11  | 1.05   | C            | Foreign Exchange Future | 0.20930      | 0.17040                         | 0             |
| 21/09/2011 | YUAN/R On 19-December-11  | 1.05   | P            | Foreign Exchange Future | 0.00250      | 0.00410                         | 0             |
| 21/09/2011 | YUAN/R On 19-December-11  | 1.10   | C            | Foreign Exchange Future | 0.16290      | 0.12530                         | 0             |
| 21/09/2011 | YUAN/R On 19-December-11  | 1.10   | P            | Foreign Exchange Future | 0.00610      | 0.00900                         | 0             |
| 21/09/2011 | YUAN/R On 19-March-12     | 1.15   | C            | Foreign Exchange Future | 0.14730      | 0.08230                         | 0             |
| 21/09/2011 | YUAN/R On 19-March-12     | 1.15   | P            | Foreign Exchange Future | 0.02400      | 0.00000                         | 0             |
| 21/09/2011 | YUAN/R On 19-March-12     | 1.20   | C            | Foreign Exchange Future | 0.11400      | 0.03230                         | 0             |
| 21/09/2011 | YUAN/R On 19-March-12     | 1.20   | P            | Foreign Exchange Future | 0.04070      | 0.00000                         | 0             |
| 21/09/2011 | YUAN/R On 19-March-12     | 1.25   | C            | Foreign Exchange Future | 0.08830      | 0.00000                         | 0             |
| 21/09/2011 | YUAN/R On 19-March-12     | 1.25   | P            | Foreign Exchange Future | 0.06500      | 0.01770                         | 0             |
| 22/09/2011 | \$ / R On 14-December-15  |        |              | Foreign Exchange Future | 10.58240     | 10.25080                        | 0             |
| 22/09/2011 | \$ / R On 19-December-11  | 5.85   | C            | Foreign Exchange Future | 2.50700      | 2.17200                         | 0             |
| 22/09/2011 | \$ / R On 19-December-11  | 5.85   | P            | Foreign Exchange Future | 0.00300      | 0.00100                         | 0             |
| 22/09/2011 | \$ / R On 19-December-11  | 5.95   | C            | Foreign Exchange Future | 2.40800      | 2.07300                         | 0             |
| 22/09/2011 | \$ / R On 19-December-11  | 5.95   | P            | Foreign Exchange Future | 0.00400      | 0.00200                         | 0             |
| 22/09/2011 | \$ / R On 19-December-11  | 6.00   | C            | Foreign Exchange Future | 2.35800      | 2.02300                         | 0             |
| 22/09/2011 | \$ / R On 19-December-11  | 6.00   | P            | Foreign Exchange Future | 0.00400      | 0.00200                         | 0             |
| 22/09/2011 | \$ / R On 19-December-11  | 6.05   | C            | Foreign Exchange Future | 2.30800      | 1.97300                         | 0             |
| 22/09/2011 | \$ / R On 19-December-11  | 6.05   | P            | Foreign Exchange Future | 0.00400      | 0.00200                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12     | 6.10   | C            | Foreign Exchange Future | 2.36400      | 2.02900                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12     | 6.10   | P            | Foreign Exchange Future | 0.01300      | 0.01600                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12     | 6.15   | C            | Foreign Exchange Future | 2.31500      | 1.98100                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12     | 6.15   | P            | Foreign Exchange Future | 0.01400      | 0.01800                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12     | 6.20   | C            | Foreign Exchange Future | 2.26600      | 1.93200                         | 0             |



| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | \$ / R On 19-March-12    | 6.20   | P            | Foreign Exchange Future | 0.01500   | 0.01900                         | 0             |
| 22/09/2011 | \$ / R On 19-December-11 | 6.25   | C            | Foreign Exchange Future | 2.11000   | 1.77400                         | 0             |
| 22/09/2011 | \$ / R On 19-December-11 | 6.25   | P            | Foreign Exchange Future | 0.00600   | 0.00300                         | 0             |
| 22/09/2011 | \$ / R On 19-December-11 | 6.30   | C            | Foreign Exchange Future | 2.06000   | 1.72500                         | 0             |
| 22/09/2011 | \$ / R On 19-December-11 | 6.30   | P            | Foreign Exchange Future | 0.00600   | 0.00400                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.35   | C            | Foreign Exchange Future | 2.12000   | 1.78700                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.35   | P            | Foreign Exchange Future | 0.01900   | 0.02400                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.40   | C            | Foreign Exchange Future | 2.07200   | 1.73900                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.40   | P            | Foreign Exchange Future | 0.02100   | 0.02600                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.45   | C            | Foreign Exchange Future | 2.02300   | 1.69100                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.45   | P            | Foreign Exchange Future | 0.02200   | 0.02800                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.50   | C            | Foreign Exchange Future | 1.97500   | 1.64400                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.50   | P            | Foreign Exchange Future | 0.02400   | 0.03100                         | 2,420         |
| 22/09/2011 | \$ / R On 19-March-12    | 6.55   | C            | Foreign Exchange Future | 1.92700   | 1.59700                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.55   | P            | Foreign Exchange Future | 0.02600   | 0.03400                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.60   | C            | Foreign Exchange Future | 1.87900   | 1.55100                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.60   | P            | Foreign Exchange Future | 0.02800   | 0.03800                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.65   | C            | Foreign Exchange Future | 1.83200   | 1.50500                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.65   | P            | Foreign Exchange Future | 0.03100   | 0.04200                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.70   | C            | Foreign Exchange Future | 1.78400   | 1.45900                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.70   | P            | Foreign Exchange Future | 0.03300   | 0.04600                         | 10,000        |
| 22/09/2011 | \$ / R On 19-March-12    | 6.75   | C            | Foreign Exchange Future | 1.73700   | 1.41400                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.75   | P            | Foreign Exchange Future | 0.03600   | 0.05100                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.80   | C            | Foreign Exchange Future | 1.69100   | 1.36900                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.80   | P            | Foreign Exchange Future | 0.04000   | 0.05600                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.85   | C            | Foreign Exchange Future | 1.64500   | 1.32500                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.85   | P            | Foreign Exchange Future | 0.04400   | 0.06200                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.90   | C            | Foreign Exchange Future | 1.59900   | 1.28100                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.90   | P            | Foreign Exchange Future | 0.04800   | 0.06800                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.95   | C            | Foreign Exchange Future | 1.55400   | 1.23700                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.95   | P            | Foreign Exchange Future | 0.05300   | 0.07400                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.99   | C            | Foreign Exchange Future | 1.52200   | 1.20600                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 6.99   | P            | Foreign Exchange Future | 0.05700   | 0.07900                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 7.00   | C            | Foreign Exchange Future | 1.50900   | 1.19400                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 7.00   | P            | Foreign Exchange Future | 0.05800   | 0.08100                         | 1,000         |
| 22/09/2011 | \$ / R On 19-March-12    | 7.04   | C            | Foreign Exchange Future | 1.47700   | 1.16400                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 7.04   | P            | Foreign Exchange Future | 0.06200   | 0.08700                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 7.05   | C            | Foreign Exchange Future | 1.46500   | 1.15200                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 7.05   | P            | Foreign Exchange Future | 0.06400   | 0.08900                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12    | 7.09   | C            | Foreign Exchange Future | 1.43300   | 1.12200                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | \$ / R On 19-March-12     | 7.09   | P            | Foreign Exchange Future | 0.06800   | 0.09500                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12     | 7.10   | C            | Foreign Exchange Future | 1.42100   | 1.11000                         | 10,000        |
| 22/09/2011 | \$ / R On 19-March-12     | 7.10   | P            | Foreign Exchange Future | 0.07000   | 0.09700                         | 0             |
| 22/09/2011 | \$ / R On 17-September-12 | 7.15   | C            | Foreign Exchange Future | 1.63800   | 1.32700                         | 16,000        |
| 22/09/2011 | \$ / R On 17-September-12 | 7.15   | P            | Foreign Exchange Future | 0.15200   | 0.19100                         | 0             |
| 22/09/2011 | \$ / R On 17-September-12 | 7.20   | C            | Foreign Exchange Future | 1.59900   | 1.29000                         | 0             |
| 22/09/2011 | \$ / R On 17-September-12 | 7.20   | P            | Foreign Exchange Future | 0.16300   | 0.20400                         | 0             |
| 22/09/2011 | \$ / R On 17-September-12 | 7.25   | C            | Foreign Exchange Future | 1.56000   | 1.25300                         | 0             |
| 22/09/2011 | \$ / R On 17-September-12 | 7.25   | P            | Foreign Exchange Future | 0.17400   | 0.21700                         | 0             |
| 22/09/2011 | \$ / R On 17-September-12 | 7.30   | C            | Foreign Exchange Future | 1.52200   | 1.21700                         | 37,000        |
| 22/09/2011 | \$ / R On 17-September-12 | 7.30   | P            | Foreign Exchange Future | 0.18600   | 0.23100                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12     | 7.35   | C            | Foreign Exchange Future | 1.20700   | 0.91200                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12     | 7.35   | P            | Foreign Exchange Future | 0.10600   | 0.14900                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12     | 7.40   | C            | Foreign Exchange Future | 1.16600   | 0.87700                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12     | 7.40   | P            | Foreign Exchange Future | 0.11500   | 0.16400                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12     | 7.45   | C            | Foreign Exchange Future | 1.12600   | 0.84400                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12     | 7.45   | P            | Foreign Exchange Future | 0.12500   | 0.18100                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12     | 7.50   | C            | Foreign Exchange Future | 1.08600   | 0.81100                         | 5,000         |
| 22/09/2011 | \$ / R On 19-March-12     | 7.50   | P            | Foreign Exchange Future | 0.13500   | 0.19800                         | 2,420         |
| 22/09/2011 | \$ / R On 19-March-12     | 7.55   | C            | Foreign Exchange Future | 1.04600   | 0.77900                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12     | 7.55   | P            | Foreign Exchange Future | 0.14500   | 0.21600                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12     | 7.60   | C            | Foreign Exchange Future | 1.00800   | 0.74800                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12     | 7.60   | P            | Foreign Exchange Future | 0.15700   | 0.23500                         | 0             |
| 22/09/2011 | \$ / R On 14-December-12  | 7.65   | C            | Foreign Exchange Future | 1.40100   | 1.12200                         | 0             |
| 22/09/2011 | \$ / R On 14-December-12  | 7.65   | P            | Foreign Exchange Future | 0.34000   | 0.41100                         | 0             |
| 22/09/2011 | \$ / R On 14-December-12  | 7.70   | C            | Foreign Exchange Future | 1.36900   | 1.09600                         | 0             |
| 22/09/2011 | \$ / R On 14-December-12  | 7.70   | P            | Foreign Exchange Future | 0.35800   | 0.43500                         | 0             |
| 22/09/2011 | \$ / R On 14-December-12  | 7.75   | C            | Foreign Exchange Future | 1.33700   | 1.07000                         | 0             |
| 22/09/2011 | \$ / R On 14-December-12  | 7.75   | P            | Foreign Exchange Future | 0.37600   | 0.45900                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12     | 7.80   | C            | Foreign Exchange Future | 0.87300   | 0.63800                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12     | 7.80   | P            | Foreign Exchange Future | 0.22200   | 0.32500                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12     | 7.85   | C            | Foreign Exchange Future | 0.84100   | 0.61400                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12     | 7.85   | P            | Foreign Exchange Future | 0.24000   | 0.35100                         | 0             |
| 22/09/2011 | \$ / R On 18-March-13     | 7.90   | C            | Foreign Exchange Future | 1.38000   | 1.12200                         | 0             |
| 22/09/2011 | \$ / R On 18-March-13     | 7.90   | P            | Foreign Exchange Future | 0.49100   | 0.58100                         | 0             |
| 22/09/2011 | \$ / R On 18-March-13     | 7.95   | C            | Foreign Exchange Future | 1.35500   | 1.10000                         | 0             |
| 22/09/2011 | \$ / R On 18-March-13     | 7.95   | P            | Foreign Exchange Future | 0.51600   | 0.60900                         | 0             |
| 22/09/2011 | \$ / R On 12-December-14  | 8.00   | C            | Foreign Exchange Future | 2.24600   | 1.94100                         | 200           |
| 22/09/2011 | \$ / R On 12-December-14  | 8.00   | P            | Foreign Exchange Future | 0.79400   | 0.82100                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12     | 8.05   | C            | Foreign Exchange Future | 0.72400   | 0.52700                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | \$ / R On 19-March-12         | 8.05   | P            | Foreign Exchange Future | 0.32300   | 0.46400                         | 0             |
| 22/09/2011 | \$ / R On 18-March-13         | 8.10   | C            | Foreign Exchange Future | 1.28300   | 1.03700                         | 0             |
| 22/09/2011 | \$ / R On 18-March-13         | 8.10   | P            | Foreign Exchange Future | 0.59400   | 0.69600                         | 180           |
| 22/09/2011 | \$ / R On 19-March-12         | 8.15   | C            | Foreign Exchange Future | 0.67500   | 0.48900                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12         | 8.15   | P            | Foreign Exchange Future | 0.37400   | 0.52600                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12         | 8.20   | C            | Foreign Exchange Future | 0.65200   | 0.47100                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12         | 8.20   | P            | Foreign Exchange Future | 0.40100   | 0.55800                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12         | 8.25   | C            | Foreign Exchange Future | 0.62900   | 0.45400                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12         | 8.25   | P            | Foreign Exchange Future | 0.42800   | 0.59100                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12         | 8.30   | C            | Foreign Exchange Future | 0.60800   | 0.43700                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12         | 8.30   | P            | Foreign Exchange Future | 0.45700   | 0.62400                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12         | 8.35   | C            | Foreign Exchange Future | 0.58800   | 0.42100                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12         | 8.35   | P            | Foreign Exchange Future | 0.48700   | 0.65800                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12         | 8.40   | C            | Foreign Exchange Future | 0.56800   | 0.40600                         | 0             |
| 22/09/2011 | \$ / R On 19-March-12         | 8.40   | P            | Foreign Exchange Future | 0.51700   | 0.69300                         | 0             |
| 22/09/2011 | \$ / R On 12-December-14      | 8.45   | C            | Foreign Exchange Future | 2.04800   | 1.75900                         | 0             |
| 22/09/2011 | \$ / R On 12-December-14      | 8.45   | P            | Foreign Exchange Future | 1.04600   | 1.08900                         | 0             |
| 22/09/2011 | \$ / R On 12-December-14      | 8.50   | C            | Foreign Exchange Future | 2.02700   | 1.74100                         | 0             |
| 22/09/2011 | \$ / R On 12-December-14      | 8.50   | P            | Foreign Exchange Future | 1.07500   | 1.12100                         | 0             |
| 22/09/2011 | \$ / R On 12-December-14      | 8.55   | C            | Foreign Exchange Future | 2.00800   | 1.72400                         | 0             |
| 22/09/2011 | \$ / R On 12-December-14      | 8.55   | P            | Foreign Exchange Future | 1.10600   | 1.15400                         | 0             |
| 22/09/2011 | \$ / R On 18-March-13         | 9.10   | C            | Foreign Exchange Future | 0.90200   | 0.70400                         | 180           |
| 22/09/2011 | \$ / R On 18-March-13         | 9.10   | P            | Foreign Exchange Future | 1.21300   | 1.36300                         | 0             |
| 22/09/2011 | \$ / R On 14-December-15      | 9.15   | C            | Foreign Exchange Future | 2.78600   | 2.46400                         | 0             |
| 22/09/2011 | \$ / R On 14-December-15      | 9.15   | P            | Foreign Exchange Future | 1.35400   | 1.36300                         | 0             |
| 22/09/2011 | \$ / R On 14-December-15      | 9.20   | C            | Foreign Exchange Future | 2.76600   | 2.44500                         | 0             |
| 22/09/2011 | \$ / R On 14-December-15      | 9.20   | P            | Foreign Exchange Future | 1.38400   | 1.39400                         | 0             |
| 22/09/2011 | \$ / R On 14-December-15      | 9.25   | C            | Foreign Exchange Future | 2.74600   | 2.42700                         | 0             |
| 22/09/2011 | \$ / R On 14-December-15      | 9.25   | P            | Foreign Exchange Future | 1.41400   | 1.42600                         | 0             |
| 22/09/2011 | \$ / R MAXI On 19-March-12    |        |              | Foreign Exchange Future | 8.45080   | 8.11310                         | 5             |
| 22/09/2011 | \$ / R MAXI On 19-December-11 | 6.95   | C            | Foreign Exchange Future | 1.42247   | 1.09780                         | 0             |
| 22/09/2011 | \$ / R MAXI On 19-December-11 | 6.95   | P            | Foreign Exchange Future | 0.01797   | 0.02680                         | 0             |
| 22/09/2011 | \$ / R MAXI On 19-December-11 | 7.00   | C            | Foreign Exchange Future | 1.37470   | 1.05167                         | 0             |
| 22/09/2011 | \$ / R MAXI On 19-December-11 | 7.00   | P            | Foreign Exchange Future | 0.02020   | 0.03067                         | 0             |
| 22/09/2011 | \$ / R MAXI On 19-December-11 | 7.05   | C            | Foreign Exchange Future | 1.32718   | 1.00601                         | 0             |
| 22/09/2011 | \$ / R MAXI On 19-December-11 | 7.05   | P            | Foreign Exchange Future | 0.02268   | 0.03501                         | 0             |
| 22/09/2011 | \$ / R MAXI On 19-March-12    | 7.50   | C            | Foreign Exchange Future | 1.08574   | 0.81062                         | 0             |
| 22/09/2011 | \$ / R MAXI On 19-March-12    | 7.50   | P            | Foreign Exchange Future | 0.13494   | 0.19752                         | 0             |
| 22/09/2011 | \$ / R MAXI On 19-March-12    | 7.55   | C            | Foreign Exchange Future | 1.04640   | 0.77866                         | 0             |
| 22/09/2011 | \$ / R MAXI On 19-March-12    | 7.55   | P            | Foreign Exchange Future | 0.14560   | 0.21556                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | \$ / R MAXI On 19-March-12 | 7.60   | C            | Foreign Exchange Future | 1.00770   | 0.74767                         | 0             |
| 22/09/2011 | \$ / R MAXI On 19-March-12 | 7.60   | P            | Foreign Exchange Future | 0.15690   | 0.23457                         | 0             |
| 22/09/2011 | £ / R On 18-June-12        |        |              | Foreign Exchange Future | 13.08780  | 12.75650                        | 2,627         |
| 22/09/2011 | £ / R On 19-December-11    | 10.50  | C            | Foreign Exchange Future | 2.33300   | 2.01500                         | 0             |
| 22/09/2011 | £ / R On 19-December-11    | 10.50  | P            | Foreign Exchange Future | 0.01600   | 0.01400                         | 0             |
| 22/09/2011 | £ / R On 19-December-11    | 10.70  | C            | Foreign Exchange Future | 2.13800   | 1.81900                         | 0             |
| 22/09/2011 | £ / R On 19-December-11    | 10.70  | P            | Foreign Exchange Future | 0.02100   | 0.01800                         | 0             |
| 22/09/2011 | £ / R On 19-March-12       | 10.90  | C            | Foreign Exchange Future | 2.13400   | 1.81400                         | 0             |
| 22/09/2011 | £ / R On 19-March-12       | 10.90  | P            | Foreign Exchange Future | 0.07700   | 0.08000                         | 0             |
| 22/09/2011 | £ / R On 19-March-12       | 11.00  | C            | Foreign Exchange Future | 2.04600   | 1.72600                         | 0             |
| 22/09/2011 | £ / R On 19-March-12       | 11.00  | P            | Foreign Exchange Future | 0.08900   | 0.09200                         | 0             |
| 22/09/2011 | £ / R On 19-March-12       | 11.10  | C            | Foreign Exchange Future | 1.95900   | 1.63800                         | 0             |
| 22/09/2011 | £ / R On 19-March-12       | 11.10  | P            | Foreign Exchange Future | 0.10200   | 0.10400                         | 0             |
| 22/09/2011 | £ / R On 19-December-11    | 11.30  | C            | Foreign Exchange Future | 1.56200   | 1.24500                         | 0             |
| 22/09/2011 | £ / R On 19-December-11    | 11.30  | P            | Foreign Exchange Future | 0.04500   | 0.04400                         | 0             |
| 22/09/2011 | £ / R On 19-March-12       | 11.35  | C            | Foreign Exchange Future | 1.74800   | 1.42700                         | 0             |
| 22/09/2011 | £ / R On 19-March-12       | 11.35  | P            | Foreign Exchange Future | 0.14100   | 0.14300                         | 0             |
| 22/09/2011 | £ / R On 19-March-12       | 11.40  | C            | Foreign Exchange Future | 1.70700   | 1.38600                         | 0             |
| 22/09/2011 | £ / R On 19-March-12       | 11.40  | P            | Foreign Exchange Future | 0.15000   | 0.15200                         | 0             |
| 22/09/2011 | £ / R On 19-March-12       | 11.45  | C            | Foreign Exchange Future | 1.66600   | 1.34800                         | 0             |
| 22/09/2011 | £ / R On 19-March-12       | 11.45  | P            | Foreign Exchange Future | 0.15900   | 0.16400                         | 0             |
| 22/09/2011 | £ / R On 19-March-12       | 11.50  | C            | Foreign Exchange Future | 1.62600   | 1.31000                         | 0             |
| 22/09/2011 | £ / R On 19-March-12       | 11.50  | P            | Foreign Exchange Future | 0.16900   | 0.17600                         | 0             |
| 22/09/2011 | £ / R On 19-March-12       | 11.55  | C            | Foreign Exchange Future | 1.58600   | 1.27300                         | 0             |
| 22/09/2011 | £ / R On 19-March-12       | 11.55  | P            | Foreign Exchange Future | 0.17900   | 0.18900                         | 0             |
| 22/09/2011 | £ / R On 19-December-11    | 11.60  | C            | Foreign Exchange Future | 1.29000   | 0.99400                         | 0             |
| 22/09/2011 | £ / R On 19-December-11    | 11.60  | P            | Foreign Exchange Future | 0.07300   | 0.09300                         | 0             |
| 22/09/2011 | £ / R On 19-December-11    | 11.65  | C            | Foreign Exchange Future | 1.24800   | 0.95400                         | 0             |
| 22/09/2011 | £ / R On 19-December-11    | 11.65  | P            | Foreign Exchange Future | 0.08100   | 0.10300                         | 0             |
| 22/09/2011 | £ / R On 19-March-12       | 11.70  | C            | Foreign Exchange Future | 1.47100   | 1.16700                         | 0             |
| 22/09/2011 | £ / R On 19-March-12       | 11.70  | P            | Foreign Exchange Future | 0.21400   | 0.23300                         | 0             |
| 22/09/2011 | £ / R On 19-December-11    | 11.75  | C            | Foreign Exchange Future | 1.16600   | 0.87800                         | 0             |
| 22/09/2011 | £ / R On 19-December-11    | 11.75  | P            | Foreign Exchange Future | 0.09900   | 0.12700                         | 0             |
| 22/09/2011 | £ / R On 18-June-12        | 11.80  | C            | Foreign Exchange Future | 1.57500   | 1.26100                         | 0             |
| 22/09/2011 | £ / R On 18-June-12        | 11.80  | P            | Foreign Exchange Future | 0.28700   | 0.30500                         | 0             |
| 22/09/2011 | £ / R On 18-June-12        | 11.85  | C            | Foreign Exchange Future | 1.54100   | 1.22900                         | 0             |
| 22/09/2011 | £ / R On 18-June-12        | 11.85  | P            | Foreign Exchange Future | 0.30300   | 0.32300                         | 0             |
| 22/09/2011 | £ / R On 18-June-12        | 11.90  | C            | Foreign Exchange Future | 1.50700   | 1.19600                         | 0             |
| 22/09/2011 | £ / R On 18-June-12        | 11.90  | P            | Foreign Exchange Future | 0.31900   | 0.34000                         | 0             |
| 22/09/2011 | £ / R On 19-December-11    | 12.20  | C            | Foreign Exchange Future | 0.83400   | 0.59100                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | £ / R On 19-December-11  | 12.20  | P            | Foreign Exchange Future | 0.21700   | 0.29000                         | 0             |
| 22/09/2011 | £ / R On 19-March-12     | 12.30  | C            | Foreign Exchange Future | 1.07300   | 0.81200                         | 0             |
| 22/09/2011 | £ / R On 19-March-12     | 12.30  | P            | Foreign Exchange Future | 0.41600   | 0.47800                         | 0             |
| 22/09/2011 | ¥ / R On 19-March-12     |        |              | Foreign Exchange Future | 0.11110   | 0.10640                         | 42            |
| 22/09/2011 | ¥ / R On 19-December-11  | 0.07   | C            | Foreign Exchange Future | 0.03962   | 0.03512                         | 0             |
| 22/09/2011 | ¥ / R On 19-December-11  | 0.07   | P            | Foreign Exchange Future | 0.00002   | 0.00002                         | 0             |
| 22/09/2011 | ¥ / R On 19-March-12     | 0.08   | C            | Foreign Exchange Future | 0.03133   | 0.02659                         | 0             |
| 22/09/2011 | ¥ / R On 19-March-12     | 0.08   | P            | Foreign Exchange Future | 0.00023   | 0.00019                         | 0             |
| 22/09/2011 | ¥ / R On 19-March-12     | 0.09   | C            | Foreign Exchange Future | 0.02173   | 0.01735                         | 0             |
| 22/09/2011 | ¥ / R On 19-March-12     | 0.09   | P            | Foreign Exchange Future | 0.00063   | 0.00095                         | 0             |
| 22/09/2011 | ¥ / R On 19-March-12     | 0.10   | C            | Foreign Exchange Future | 0.01372   | 0.01013                         | 0             |
| 22/09/2011 | ¥ / R On 19-March-12     | 0.10   | P            | Foreign Exchange Future | 0.00262   | 0.00373                         | 0             |
| 22/09/2011 | € / R On 17-September-12 |        |              | Foreign Exchange Future | 11.63580  | 11.32820                        | 250           |
| 22/09/2011 | € / R On 19-March-12     | 9.00   | C            | Foreign Exchange Future | 2.39800   | 2.12100                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 9.00   | P            | Foreign Exchange Future | 0.02000   | 0.02800                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 9.05   | C            | Foreign Exchange Future | 2.34900   | 2.07400                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 9.05   | P            | Foreign Exchange Future | 0.02100   | 0.03100                         | 0             |
| 22/09/2011 | € / R On 19-December-11  | 9.30   | C            | Foreign Exchange Future | 1.95600   | 1.68300                         | 0             |
| 22/09/2011 | € / R On 19-December-11  | 9.30   | P            | Foreign Exchange Future | 0.01200   | 0.01600                         | 0             |
| 22/09/2011 | € / R On 19-December-11  | 9.40   | C            | Foreign Exchange Future | 1.85900   | 1.58500                         | 0             |
| 22/09/2011 | € / R On 19-December-11  | 9.40   | P            | Foreign Exchange Future | 0.01500   | 0.01800                         | 0             |
| 22/09/2011 | € / R On 19-December-11  | 9.50   | C            | Foreign Exchange Future | 1.76100   | 1.48900                         | 0             |
| 22/09/2011 | € / R On 19-December-11  | 9.50   | P            | Foreign Exchange Future | 0.01700   | 0.02200                         | 8,220         |
| 22/09/2011 | € / R On 19-March-12     | 9.55   | C            | Foreign Exchange Future | 1.87900   | 1.61500                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 9.55   | P            | Foreign Exchange Future | 0.05100   | 0.07200                         | 0             |
| 22/09/2011 | € / R On 19-December-11  | 9.60   | C            | Foreign Exchange Future | 1.66400   | 1.39300                         | 0             |
| 22/09/2011 | € / R On 19-December-11  | 9.60   | P            | Foreign Exchange Future | 0.02000   | 0.02600                         | 0             |
| 22/09/2011 | € / R On 19-December-11  | 9.75   | C            | Foreign Exchange Future | 1.52000   | 1.25100                         | 0             |
| 22/09/2011 | € / R On 19-December-11  | 9.75   | P            | Foreign Exchange Future | 0.02600   | 0.03400                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 9.80   | C            | Foreign Exchange Future | 1.65500   | 1.39800                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 9.80   | P            | Foreign Exchange Future | 0.07700   | 0.10500                         | 0             |
| 22/09/2011 | € / R On 19-December-11  | 9.85   | C            | Foreign Exchange Future | 1.42400   | 1.15700                         | 0             |
| 22/09/2011 | € / R On 19-December-11  | 9.85   | P            | Foreign Exchange Future | 0.03000   | 0.04000                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 9.90   | C            | Foreign Exchange Future | 1.56800   | 1.31400                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 9.90   | P            | Foreign Exchange Future | 0.09000   | 0.12100                         | 0             |
| 22/09/2011 | € / R On 19-December-11  | 9.95   | C            | Foreign Exchange Future | 1.33000   | 1.07000                         | 0             |
| 22/09/2011 | € / R On 19-December-11  | 9.95   | P            | Foreign Exchange Future | 0.03600   | 0.05300                         | 0             |
| 22/09/2011 | € / R On 19-December-11  | 10.00  | C            | Foreign Exchange Future | 1.28300   | 1.02800                         | 0             |
| 22/09/2011 | € / R On 19-December-11  | 10.00  | P            | Foreign Exchange Future | 0.03900   | 0.06100                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 10.05  | C            | Foreign Exchange Future | 1.44100   | 1.19500                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | € / R On 19-March-12     | 10.05  | P            | Foreign Exchange Future | 0.11300   | 0.15200                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 10.10  | C            | Foreign Exchange Future | 1.39900   | 1.15800                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 10.10  | P            | Foreign Exchange Future | 0.12100   | 0.16500                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 10.15  | C            | Foreign Exchange Future | 1.35800   | 1.12100                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 10.15  | P            | Foreign Exchange Future | 0.13000   | 0.17800                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 10.25  | C            | Foreign Exchange Future | 1.27800   | 1.05000                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 10.25  | P            | Foreign Exchange Future | 0.15000   | 0.20700                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 10.30  | C            | Foreign Exchange Future | 1.24100   | 1.01600                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 10.30  | P            | Foreign Exchange Future | 0.16300   | 0.22300                         | 0             |
| 22/09/2011 | € / R On 18-June-12      | 10.35  | C            | Foreign Exchange Future | 1.40100   | 1.16600                         | 0             |
| 22/09/2011 | € / R On 18-June-12      | 10.35  | P            | Foreign Exchange Future | 0.24600   | 0.30600                         | 0             |
| 22/09/2011 | € / R On 18-June-12      | 10.40  | C            | Foreign Exchange Future | 1.36700   | 1.13500                         | 0             |
| 22/09/2011 | € / R On 18-June-12      | 10.40  | P            | Foreign Exchange Future | 0.26200   | 0.32500                         | 0             |
| 22/09/2011 | € / R On 18-June-12      | 10.45  | C            | Foreign Exchange Future | 1.33500   | 1.10400                         | 0             |
| 22/09/2011 | € / R On 18-June-12      | 10.45  | P            | Foreign Exchange Future | 0.28000   | 0.34400                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 10.60  | C            | Foreign Exchange Future | 1.03300   | 0.82700                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 10.60  | P            | Foreign Exchange Future | 0.25500   | 0.33400                         | 0             |
| 22/09/2011 | € / R On 17-September-12 | 10.68  | C            | Foreign Exchange Future | 1.40500   | 1.15500                         | 0             |
| 22/09/2011 | € / R On 17-September-12 | 10.68  | P            | Foreign Exchange Future | 0.44500   | 0.50200                         | 0             |
| 22/09/2011 | € / R On 17-September-12 | 10.73  | C            | Foreign Exchange Future | 1.37300   | 1.12500                         | 0             |
| 22/09/2011 | € / R On 17-September-12 | 10.73  | P            | Foreign Exchange Future | 0.46300   | 0.52200                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 10.75  | C            | Foreign Exchange Future | 0.93900   | 0.74900                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 10.75  | P            | Foreign Exchange Future | 0.31100   | 0.40600                         | 0             |
| 22/09/2011 | € / R On 17-September-12 | 10.78  | C            | Foreign Exchange Future | 1.34200   | 1.09600                         | 0             |
| 22/09/2011 | € / R On 17-September-12 | 10.78  | P            | Foreign Exchange Future | 0.48200   | 0.54300                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 10.90  | C            | Foreign Exchange Future | 0.85400   | 0.67800                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 10.90  | P            | Foreign Exchange Future | 0.37600   | 0.48500                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 10.95  | C            | Foreign Exchange Future | 0.82900   | 0.65600                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 10.95  | P            | Foreign Exchange Future | 0.40100   | 0.51300                         | 0             |
| 22/09/2011 | € / R On 19-December-11  | 11.00  | C            | Foreign Exchange Future | 0.55800   | 0.40100                         | 8,220         |
| 22/09/2011 | € / R On 19-December-11  | 11.00  | P            | Foreign Exchange Future | 0.31400   | 0.43400                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 11.10  | C            | Foreign Exchange Future | 0.75700   | 0.59400                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 11.10  | P            | Foreign Exchange Future | 0.47900   | 0.60100                         | 0             |
| 22/09/2011 | € / R On 19-December-11  | 11.20  | C            | Foreign Exchange Future | 0.46700   | 0.33000                         | 0             |
| 22/09/2011 | € / R On 19-December-11  | 11.20  | P            | Foreign Exchange Future | 0.42300   | 0.56300                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 11.30  | C            | Foreign Exchange Future | 0.67200   | 0.52100                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 11.30  | P            | Foreign Exchange Future | 0.59400   | 0.72800                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 11.50  | C            | Foreign Exchange Future | 0.59700   | 0.45700                         | 0             |
| 22/09/2011 | € / R On 19-March-12     | 11.50  | P            | Foreign Exchange Future | 0.71900   | 0.86400                         | 0             |
| 22/09/2011 | € / R On 19-December-11  | 11.60  | C            | Foreign Exchange Future | 0.32900   | 0.22500                         | 0             |

| Date       | Contract Details                        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | € / R On 19-December-11                 | 11.60  | P            | Foreign Exchange Future | 0.68500   | 0.85800                         | 0             |
| 22/09/2011 | € / R On 19-December-11                 | 11.65  | C            | Foreign Exchange Future | 0.31500   | 0.21500                         | 0             |
| 22/09/2011 | € / R On 19-December-11                 | 11.65  | P            | Foreign Exchange Future | 0.72100   | 0.89800                         | 0             |
| 22/09/2011 | € / R On 19-March-12                    | 11.75  | C            | Foreign Exchange Future | 0.51500   | 0.39000                         | 0             |
| 22/09/2011 | € / R On 19-March-12                    | 11.75  | P            | Foreign Exchange Future | 0.88700   | 1.04700                         | 0             |
| 22/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 |        |              | Can-Do Future           | 8.29050   | 7.96060                         | 0             |
| 22/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.65   | C            | Can-Do Future           | 1.64200   | 1.31200                         | 0             |
| 22/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.65   | P            | Can-Do Future           | 0.00200   | 0.00100                         | 0             |
| 22/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.70   | C            | Can-Do Future           | 1.59200   | 1.26200                         | 0             |
| 22/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.70   | P            | Can-Do Future           | 0.00200   | 0.00100                         | 0             |
| 22/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.75   | C            | Can-Do Future           | 1.54200   | 1.21200                         | 0             |
| 22/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 6.75   | P            | Can-Do Future           | 0.00200   | 0.00100                         | 0             |
| 22/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 7.00   | C            | Can-Do Future           | 1.29300   | 0.96400                         | 14,286        |
| 22/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 7.00   | P            | Can-Do Future           | 0.00300   | 0.00300                         | 0             |
| 22/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 7.40   | C            | Can-Do Future           | 0.89800   | 0.58500                         | 6,757         |
| 22/09/2011 | ANY DAY EXPIRY CAAG \$ On 24-October-11 | 7.40   | P            | Can-Do Future           | 0.00800   | 0.02400                         | 0             |
| 22/09/2011 | AU\$ / R On 14-December-15              |        |              | Foreign Exchange Future | 9.01930   | 9.01230                         | 0             |
| 22/09/2011 | AU\$ / R On 19-March-12                 | 6.20   | C            | Foreign Exchange Future | 1.93300   | 1.91000                         | 0             |
| 22/09/2011 | AU\$ / R On 19-March-12                 | 6.20   | P            | Foreign Exchange Future | 0.00900   | 0.00700                         | 0             |
| 22/09/2011 | AU\$ / R On 19-December-11              | 6.60   | C            | Foreign Exchange Future | 1.51400   | 1.49100                         | 0             |
| 22/09/2011 | AU\$ / R On 19-December-11              | 6.60   | P            | Foreign Exchange Future | 0.00900   | 0.00400                         | 0             |
| 22/09/2011 | AU\$ / R On 19-December-11              | 6.65   | C            | Foreign Exchange Future | 1.46600   | 1.44200                         | 0             |
| 22/09/2011 | AU\$ / R On 19-December-11              | 6.65   | P            | Foreign Exchange Future | 0.01100   | 0.00500                         | 0             |
| 22/09/2011 | AU\$ / R On 19-December-11              | 6.70   | C            | Foreign Exchange Future | 1.41500   | 1.39300                         | 0             |
| 22/09/2011 | AU\$ / R On 19-December-11              | 6.70   | P            | Foreign Exchange Future | 0.01000   | 0.00600                         | 0             |
| 22/09/2011 | AU\$ / R On 19-March-12                 | 6.95   | C            | Foreign Exchange Future | 1.21500   | 1.18700                         | 0             |
| 22/09/2011 | AU\$ / R On 19-March-12                 | 6.95   | P            | Foreign Exchange Future | 0.04100   | 0.03400                         | 0             |
| 22/09/2011 | AU\$ / R On 19-March-12                 | 7.00   | C            | Foreign Exchange Future | 1.17000   | 1.14100                         | 0             |
| 22/09/2011 | AU\$ / R On 19-March-12                 | 7.00   | P            | Foreign Exchange Future | 0.04600   | 0.03800                         | 0             |
| 22/09/2011 | AU\$ / R On 19-March-12                 | 7.20   | C            | Foreign Exchange Future | 0.99400   | 0.96200                         | 0             |
| 22/09/2011 | AU\$ / R On 19-March-12                 | 7.20   | P            | Foreign Exchange Future | 0.07000   | 0.05900                         | 0             |
| 22/09/2011 | AU\$ / R On 14-December-15              | 7.25   | C            | Foreign Exchange Future | 2.03300   | 2.02900                         | 0             |
| 22/09/2011 | AU\$ / R On 14-December-15              | 7.25   | P            | Foreign Exchange Future | 0.26400   | 0.26700                         | 0             |
| 22/09/2011 | AU\$ / R On 14-December-15              | 7.30   | C            | Foreign Exchange Future | 1.99400   | 1.99000                         | 0             |
| 22/09/2011 | AU\$ / R On 14-December-15              | 7.30   | P            | Foreign Exchange Future | 0.27500   | 0.27800                         | 0             |
| 22/09/2011 | AU\$ / R On 14-December-15              | 7.35   | C            | Foreign Exchange Future | 1.95500   | 1.95100                         | 0             |
| 22/09/2011 | AU\$ / R On 14-December-15              | 7.35   | P            | Foreign Exchange Future | 0.28600   | 0.28900                         | 0             |
| 22/09/2011 | AU\$ / R On 19-March-12                 | 7.40   | C            | Foreign Exchange Future | 0.82800   | 0.79500                         | 0             |
| 22/09/2011 | AU\$ / R On 19-March-12                 | 7.40   | P            | Foreign Exchange Future | 0.10400   | 0.09200                         | 0             |
| 22/09/2011 | AU\$ / R On 19-March-12                 | 7.45   | C            | Foreign Exchange Future | 0.78900   | 0.75500                         | 0             |

| Date       | Contract Details                | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | AU\$ / R On 19-March-12         | 7.45   | P            | Foreign Exchange Future | 0.11500   | 0.10200                         | 0             |
| 22/09/2011 | AU\$ / R On 19-December-11      | 7.50   | C            | Foreign Exchange Future | 0.67700   | 0.63300                         | 0             |
| 22/09/2011 | AU\$ / R On 19-December-11      | 7.50   | P            | Foreign Exchange Future | 0.07200   | 0.04600                         | 0             |
| 22/09/2011 | AU\$ / R On 18-June-12          | 7.60   | C            | Foreign Exchange Future | 0.75600   | 0.71600                         | 0             |
| 22/09/2011 | AU\$ / R On 18-June-12          | 7.60   | P            | Foreign Exchange Future | 0.20900   | 0.19700                         | 0             |
| 22/09/2011 | AU\$ / R On 18-June-12          | 7.65   | C            | Foreign Exchange Future | 0.72200   | 0.68200                         | 0             |
| 22/09/2011 | AU\$ / R On 18-June-12          | 7.65   | P            | Foreign Exchange Future | 0.22500   | 0.21300                         | 0             |
| 22/09/2011 | AU\$ / R On 18-June-12          | 7.70   | C            | Foreign Exchange Future | 0.68900   | 0.64800                         | 0             |
| 22/09/2011 | AU\$ / R On 18-June-12          | 7.70   | P            | Foreign Exchange Future | 0.24200   | 0.22900                         | 0             |
| 22/09/2011 | AU\$ / R On 19-March-12         | 7.75   | C            | Foreign Exchange Future | 0.57500   | 0.54000                         | 0             |
| 22/09/2011 | AU\$ / R On 19-March-12         | 7.75   | P            | Foreign Exchange Future | 0.20100   | 0.18700                         | 0             |
| 22/09/2011 | CAD/ R On 19-March-12           |        |              | Foreign Exchange Future | 8.19130   | 8.09710                         | 0             |
| 22/09/2011 | CAD/ R On 19-December-11        | 6.80   | C            | Foreign Exchange Future | 1.31900   | 1.22500                         | 0             |
| 22/09/2011 | CAD/ R On 19-December-11        | 6.80   | P            | Foreign Exchange Future | 0.01200   | 0.00700                         | 0             |
| 22/09/2011 | CAD/ R On 19-December-11        | 6.85   | C            | Foreign Exchange Future | 1.27000   | 1.17600                         | 0             |
| 22/09/2011 | CAD/ R On 19-December-11        | 6.85   | P            | Foreign Exchange Future | 0.01300   | 0.00800                         | 0             |
| 22/09/2011 | CAD/ R On 19-December-11        | 6.90   | C            | Foreign Exchange Future | 1.22100   | 1.12700                         | 0             |
| 22/09/2011 | CAD/ R On 19-December-11        | 6.90   | P            | Foreign Exchange Future | 0.01400   | 0.00900                         | 0             |
| 22/09/2011 | CAD/ R On 19-December-11        | 7.20   | C            | Foreign Exchange Future | 0.92900   | 0.84000                         | 0             |
| 22/09/2011 | CAD/ R On 19-December-11        | 7.20   | P            | Foreign Exchange Future | 0.02200   | 0.02200                         | 0             |
| 22/09/2011 | CAD/ R On 19-December-11        | 7.25   | C            | Foreign Exchange Future | 0.88200   | 0.79500                         | 0             |
| 22/09/2011 | CAD/ R On 19-December-11        | 7.25   | P            | Foreign Exchange Future | 0.02500   | 0.02700                         | 0             |
| 22/09/2011 | CAD/ R On 19-December-11        | 7.30   | C            | Foreign Exchange Future | 0.83400   | 0.75000                         | 0             |
| 22/09/2011 | CAD/ R On 19-December-11        | 7.30   | P            | Foreign Exchange Future | 0.02700   | 0.03200                         | 0             |
| 22/09/2011 | CAD/ R On 19-December-11        | 7.40   | C            | Foreign Exchange Future | 0.74500   | 0.66300                         | 0             |
| 22/09/2011 | CAD/ R On 19-December-11        | 7.40   | P            | Foreign Exchange Future | 0.03800   | 0.04500                         | 0             |
| 22/09/2011 | CAD/ R On 19-December-11        | 7.45   | C            | Foreign Exchange Future | 0.70200   | 0.62100                         | 0             |
| 22/09/2011 | CAD/ R On 19-December-11        | 7.45   | P            | Foreign Exchange Future | 0.04500   | 0.05300                         | 0             |
| 22/09/2011 | CAD/ R On 19-March-12           | 7.50   | C            | Foreign Exchange Future | 0.79900   | 0.71700                         | 0             |
| 22/09/2011 | CAD/ R On 19-March-12           | 7.50   | P            | Foreign Exchange Future | 0.10800   | 0.12000                         | 0             |
| 22/09/2011 | CAD/ R On 19-March-12           | 7.55   | C            | Foreign Exchange Future | 0.76100   | 0.68000                         | 0             |
| 22/09/2011 | CAD/ R On 19-March-12           | 7.55   | P            | Foreign Exchange Future | 0.12000   | 0.13300                         | 0             |
| 22/09/2011 | CAD/ R On 19-March-12           | 7.60   | C            | Foreign Exchange Future | 0.72300   | 0.64400                         | 0             |
| 22/09/2011 | CAD/ R On 19-March-12           | 7.60   | P            | Foreign Exchange Future | 0.13200   | 0.14700                         | 0             |
| 22/09/2011 | CAD/ R On 19-December-11        | 7.65   | C            | Foreign Exchange Future | 0.53900   | 0.46700                         | 0             |
| 22/09/2011 | CAD/ R On 19-December-11        | 7.65   | P            | Foreign Exchange Future | 0.08200   | 0.09900                         | 0             |
| 22/09/2011 | CF CANDO CAAK On 19-December-11 |        |              | Can-Do Future           | 0.09460   | 0.06960                         | 12,659        |
| 22/09/2011 | CF CANDO CAAL On 19-December-11 |        |              | Can-Do Future           | 0.12580   | 0.08500                         | 18,519        |
| 22/09/2011 | CF CANDO CAAM On 19-December-11 |        |              | Can-Do Future           | 0.10900   | 0.16160                         | 12,423        |
| 22/09/2011 | CHF / R On 19-March-12          |        |              | Foreign Exchange Future | 9.37460   | 9.10160                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | CHF / R On 19-December-11 | 7.65   | C            | Foreign Exchange Future | 1.60700   | 1.34400                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 7.65   | P            | Foreign Exchange Future | 0.01700   | 0.02300                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 7.75   | C            | Foreign Exchange Future | 1.51100   | 1.25000                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 7.75   | P            | Foreign Exchange Future | 0.02100   | 0.02900                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 7.90   | C            | Foreign Exchange Future | 1.37000   | 1.11100                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 7.90   | P            | Foreign Exchange Future | 0.03000   | 0.04000                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 8.00   | C            | Foreign Exchange Future | 1.27700   | 1.02000                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 8.00   | P            | Foreign Exchange Future | 0.03700   | 0.04900                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 8.15   | C            | Foreign Exchange Future | 1.14000   | 0.89000                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 8.15   | P            | Foreign Exchange Future | 0.05000   | 0.06900                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 8.25   | C            | Foreign Exchange Future | 1.05100   | 0.80900                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 8.25   | P            | Foreign Exchange Future | 0.06100   | 0.08800                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 8.30   | C            | Foreign Exchange Future | 1.00800   | 0.77100                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 8.30   | P            | Foreign Exchange Future | 0.06800   | 0.10000                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 8.35   | C            | Foreign Exchange Future | 0.96400   | 0.73300                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 8.35   | P            | Foreign Exchange Future | 0.07400   | 0.11200                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 8.45   | C            | Foreign Exchange Future | 0.88500   | 0.66100                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 8.45   | P            | Foreign Exchange Future | 0.09500   | 0.14000                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 8.50   | C            | Foreign Exchange Future | 0.84700   | 0.62700                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 8.50   | P            | Foreign Exchange Future | 0.10700   | 0.15600                         | 0             |
| 22/09/2011 | CHF / R On 19-March-12    | 8.55   | C            | Foreign Exchange Future | 1.03600   | 0.81100                         | 0             |
| 22/09/2011 | CHF / R On 19-March-12    | 8.55   | P            | Foreign Exchange Future | 0.21100   | 0.25900                         | 0             |
| 22/09/2011 | CHF / R On 19-March-12    | 8.60   | C            | Foreign Exchange Future | 1.00300   | 0.78000                         | 0             |
| 22/09/2011 | CHF / R On 19-March-12    | 8.60   | P            | Foreign Exchange Future | 0.22800   | 0.27800                         | 0             |
| 22/09/2011 | CHF / R On 19-March-12    | 8.65   | C            | Foreign Exchange Future | 0.97000   | 0.75000                         | 0             |
| 22/09/2011 | CHF / R On 19-March-12    | 8.65   | P            | Foreign Exchange Future | 0.24500   | 0.29800                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 8.70   | C            | Foreign Exchange Future | 0.70300   | 0.50700                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 8.70   | P            | Foreign Exchange Future | 0.16300   | 0.23600                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 8.80   | C            | Foreign Exchange Future | 0.63800   | 0.45500                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 8.80   | P            | Foreign Exchange Future | 0.19800   | 0.28400                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 8.90   | C            | Foreign Exchange Future | 0.58000   | 0.40800                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 8.90   | P            | Foreign Exchange Future | 0.24000   | 0.33700                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 8.95   | C            | Foreign Exchange Future | 0.55300   | 0.38700                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 8.95   | P            | Foreign Exchange Future | 0.26300   | 0.36600                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 9.15   | C            | Foreign Exchange Future | 0.45600   | 0.31200                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 9.15   | P            | Foreign Exchange Future | 0.36600   | 0.49100                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 9.20   | C            | Foreign Exchange Future | 0.43400   | 0.29600                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 9.20   | P            | Foreign Exchange Future | 0.39400   | 0.52500                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 9.40   | C            | Foreign Exchange Future | 0.35900   | 0.24000                         | 0             |
| 22/09/2011 | CHF / R On 19-December-11 | 9.40   | P            | Foreign Exchange Future | 0.51900   | 0.66900                         | 0             |

| Date                         | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest     |
|------------------------------|---------------------------|--------|--------------|-------------------------|--------------|---------------------------------|-------------------|
| 22/09/2011                   | CHF / R On 19-December-11 | 9.45   | C            | Foreign Exchange Future | 0.34200      | 0.22800                         | 0                 |
| 22/09/2011                   | CHF / R On 19-December-11 | 9.45   | P            | Foreign Exchange Future | 0.55200      | 0.70700                         | 0                 |
| 22/09/2011                   | RAIN On 19-December-11    |        |              | Foreign Exchange Future | 16,648.99000 | 16,109.02000                    | 0                 |
| 22/09/2011                   | YUAN/R On 19-March-12     |        |              | Foreign Exchange Future | 1.32470      | 1.27330                         | 0                 |
| 22/09/2011                   | YUAN/R On 19-December-11  | 1.05   | C            | Foreign Exchange Future | 0.25920      | 0.20930                         | 0                 |
| 22/09/2011                   | YUAN/R On 19-December-11  | 1.05   | P            | Foreign Exchange Future | 0.00180      | 0.00250                         | 0                 |
| 22/09/2011                   | YUAN/R On 19-December-11  | 1.10   | C            | Foreign Exchange Future | 0.21120      | 0.16290                         | 0                 |
| 22/09/2011                   | YUAN/R On 19-December-11  | 1.10   | P            | Foreign Exchange Future | 0.00380      | 0.00610                         | 0                 |
| 22/09/2011                   | YUAN/R On 19-March-12     | 1.15   | C            | Foreign Exchange Future | 0.19220      | 0.14730                         | 0                 |
| 22/09/2011                   | YUAN/R On 19-March-12     | 1.15   | P            | Foreign Exchange Future | 0.01750      | 0.02400                         | 0                 |
| 22/09/2011                   | YUAN/R On 19-March-12     | 1.20   | C            | Foreign Exchange Future | 0.15470      | 0.11400                         | 0                 |
| 22/09/2011                   | YUAN/R On 19-March-12     | 1.20   | P            | Foreign Exchange Future | 0.03000      | 0.04070                         | 0                 |
| 22/09/2011                   | YUAN/R On 19-March-12     | 1.25   | C            | Foreign Exchange Future | 0.12220      | 0.08830                         | 0                 |
| 22/09/2011                   | YUAN/R On 19-March-12     | 1.25   | P            | Foreign Exchange Future | 0.04750      | 0.06500                         | 0                 |
| <b>Futures Open Interest</b> |                           |        |              |                         |              |                                 | <b>559,620.00</b> |
| <b>Options Open Interest</b> |                           |        |              |                         |              |                                 | <b>266,996.00</b> |
| <b>Total</b>                 |                           |        |              |                         |              |                                 | <b>826,616.00</b> |