



# Currency Futures & Options Monthly Statistics

From: 01/04/2011 To: 14/04/2011

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/04/2011 | \$ / R On 13 June 2011 |        |              | Foreign Exchange Future | 6.80480   | 6.83020                         | 416,921       |
| 01/04/2011 | \$ / R On 13 June 2011 | 7.45   | C            | Foreign Exchange Future | 0.02900   | 0.03400                         | 0             |
| 01/04/2011 | \$ / R On 13 June 2011 | 7.50   | C            | Foreign Exchange Future | 0.02500   | 0.03000                         | 800           |
| 01/04/2011 | \$ / R On 13 June 2011 | 7.40   | C            | Foreign Exchange Future | 0.03300   | 0.03900                         | 7,200         |
| 01/04/2011 | \$ / R On 13 June 2011 | 6.70   | C            | Foreign Exchange Future | 0.22400   | 0.24500                         | 0             |
| 01/04/2011 | \$ / R On 13 June 2011 | 7.20   | C            | Foreign Exchange Future | 0.05600   | 0.06400                         | 1,790         |
| 01/04/2011 | \$ / R On 13 June 2011 | 7.05   | C            | Foreign Exchange Future | 0.08500   | 0.09500                         | 6,000         |
| 01/04/2011 | \$ / R On 13 June 2011 | 8.00   | C            | Foreign Exchange Future | 0.00700   | 0.01000                         | 500           |
| 01/04/2011 | \$ / R On 13 June 2011 | 7.25   | C            | Foreign Exchange Future | 0.04900   | 0.05700                         | 1,000         |
| 01/04/2011 | \$ / R On 13 June 2011 | 7.30   | C            | Foreign Exchange Future | 0.04300   | 0.05000                         | 250           |
| 01/04/2011 | \$ / R On 13 June 2011 | 7.80   | C            | Foreign Exchange Future | 0.01200   | 0.01500                         | 1,000         |
| 01/04/2011 | \$ / R On 13 June 2011 | 7.10   | C            | Foreign Exchange Future | 0.07400   | 0.08300                         | 650           |
| 01/04/2011 | \$ / R On 13 June 2011 | 7.00   | C            | Foreign Exchange Future | 0.09700   | 0.10800                         | 19,330        |
| 01/04/2011 | \$ / R On 13 June 2011 | 7.35   | C            | Foreign Exchange Future | 0.03700   | 0.04400                         | 5,500         |
| 01/04/2011 | \$ / R On 13 June 2011 | 6.95   | C            | Foreign Exchange Future | 0.11200   | 0.12300                         | 100           |
| 01/04/2011 | \$ / R On 13 June 2011 | 6.65   | C            | Foreign Exchange Future | 0.25600   | 0.27800                         | 0             |
| 01/04/2011 | \$ / R On 13 June 2011 | 6.85   | C            | Foreign Exchange Future | 0.14600   | 0.15900                         | 0             |
| 01/04/2011 | \$ / R On 13 June 2011 | 6.90   | C            | Foreign Exchange Future | 0.12800   | 0.14000                         | 2,650         |
| 01/04/2011 | \$ / R On 13 June 2011 | 6.85   | P            | Foreign Exchange Future | 0.19100   | 0.17900                         | 2,400         |
| 01/04/2011 | \$ / R On 13 June 2011 | 6.90   | P            | Foreign Exchange Future | 0.22300   | 0.21000                         | 0             |
| 01/04/2011 | \$ / R On 13 June 2011 | 6.65   | P            | Foreign Exchange Future | 0.10100   | 0.09800                         | 7,200         |
| 01/04/2011 | \$ / R On 13 June 2011 | 6.95   | P            | Foreign Exchange Future | 0.25700   | 0.24300                         | 0             |
| 01/04/2011 | \$ / R On 13 June 2011 | 7.35   | P            | Foreign Exchange Future | 0.58200   | 0.56400                         | 0             |
| 01/04/2011 | \$ / R On 13 June 2011 | 7.00   | P            | Foreign Exchange Future | 0.29200   | 0.27800                         | 3,000         |
| 01/04/2011 | \$ / R On 13 June 2011 | 7.25   | P            | Foreign Exchange Future | 0.49400   | 0.47700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/04/2011 | \$ / R On 13 June 2011      | 7.30   | P            | Foreign Exchange Future | 0.53800   | 0.52000                         | 0             |
| 01/04/2011 | \$ / R On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.36900   | 0.35300                         | 0             |
| 01/04/2011 | \$ / R On 13 June 2011      | 7.80   | P            | Foreign Exchange Future | 1.00700   | 0.98500                         | 0             |
| 01/04/2011 | \$ / R On 13 June 2011      | 8.00   | P            | Foreign Exchange Future | 1.20200   | 1.18000                         | 0             |
| 01/04/2011 | \$ / R On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.33000   | 0.31500                         | 0             |
| 01/04/2011 | \$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.11900   | 0.11500                         | 300           |
| 01/04/2011 | \$ / R On 13 June 2011      | 7.20   | P            | Foreign Exchange Future | 0.45100   | 0.43400                         | 0             |
| 01/04/2011 | \$ / R On 13 June 2011      | 7.40   | P            | Foreign Exchange Future | 0.62800   | 0.60900                         | 1,500         |
| 01/04/2011 | \$ / R On 13 June 2011      | 7.50   | P            | Foreign Exchange Future | 0.72000   | 0.70000                         | 0             |
| 01/04/2011 | \$ / R On 13 June 2011      | 7.45   | P            | Foreign Exchange Future | 0.67400   | 0.65400                         | 0             |
| 01/04/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.90410   | 6.92970                         | 108,485       |
| 01/04/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.06300   | 0.06700                         | 0             |
| 01/04/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.06000   | 0.06300                         | 0             |
| 01/04/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.06700   | 0.07000                         | 3,000         |
| 01/04/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.08400   | 0.08800                         | 2,800         |
| 01/04/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.13800   | 0.14500                         | 5,000         |
| 01/04/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.32900   | 0.34400                         | 0             |
| 01/04/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.27800   | 0.29100                         | 0             |
| 01/04/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.12900   | 0.13600                         | 10,000        |
| 01/04/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.10700   | 0.11200                         | 200           |
| 01/04/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.38600   | 0.40300                         | 0             |
| 01/04/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.18200   | 0.17300                         | 5,000         |
| 01/04/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.80300   | 0.78200                         | 0             |
| 01/04/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.27400   | 0.26100                         | 10,000        |
| 01/04/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.67500   | 0.65600                         | 0             |
| 01/04/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.22500   | 0.21400                         | 10,000        |
| 01/04/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.63400   | 0.61500                         | 2,800         |
| 01/04/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.16300   | 1.14000                         | 0             |
| 01/04/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.98000   | 0.95800                         | 0             |
| 01/04/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.25600   | 1.23300                         | 0             |
| 01/04/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.20900   | 1.18700                         | 0             |
| 01/04/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.00000   | 7.02690                         | 3,122         |
| 01/04/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.24100   | 0.25000                         | 0             |
| 01/04/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.22900   | 0.23800                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/04/2011 | \$ / R On 19 December 2011       | 7.30   | C            | Foreign Exchange Future | 0.25400   | 0.26400                         | 0             |
| 01/04/2011 | \$ / R On 19 December 2011       | 7.30   | P            | Foreign Exchange Future | 0.55400   | 0.53700                         | 0             |
| 01/04/2011 | \$ / R On 19 December 2011       | 7.40   | P            | Foreign Exchange Future | 0.62900   | 0.61100                         | 0             |
| 01/04/2011 | \$ / R On 19 December 2011       | 7.35   | P            | Foreign Exchange Future | 0.59100   | 0.57300                         | 0             |
| 01/04/2011 | \$ / R On 19 March 2012          |        |              | Foreign Exchange Future | 7.10200   | 7.13130                         | 638           |
| 01/04/2011 | \$ / R On 19 March 2012          | 7.04   | C            | Foreign Exchange Future | 0.45700   | 0.47300                         | 0             |
| 01/04/2011 | \$ / R On 19 March 2012          | 7.09   | C            | Foreign Exchange Future | 0.43400   | 0.44900                         | 0             |
| 01/04/2011 | \$ / R On 19 March 2012          | 6.99   | C            | Foreign Exchange Future | 0.48200   | 0.49800                         | 0             |
| 01/04/2011 | \$ / R On 19 March 2012          | 7.00   | C            | Foreign Exchange Future | 0.47500   | 0.49100                         | 0             |
| 01/04/2011 | \$ / R On 19 March 2012          | 7.00   | P            | Foreign Exchange Future | 0.37300   | 0.36000                         | 1,000         |
| 01/04/2011 | \$ / R On 19 March 2012          | 6.99   | P            | Foreign Exchange Future | 0.36600   | 0.35300                         | 0             |
| 01/04/2011 | \$ / R On 19 March 2012          | 7.09   | P            | Foreign Exchange Future | 0.41800   | 0.40400                         | 0             |
| 01/04/2011 | \$ / R On 19 March 2012          | 7.04   | P            | Foreign Exchange Future | 0.39100   | 0.37800                         | 0             |
| 01/04/2011 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.06280   | 9.08650                         | 0             |
| 01/04/2011 | \$ / R On 14 December 2015       | 9.20   | C            | Foreign Exchange Future | 1.41800   | 1.42300                         | 0             |
| 01/04/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.40200   | 1.40700                         | 0             |
| 01/04/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.43400   | 1.43900                         | 0             |
| 01/04/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.52100   | 1.50300                         | 0             |
| 01/04/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.58900   | 1.57100                         | 0             |
| 01/04/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.55500   | 1.53700                         | 0             |
| 01/04/2011 | \$ / R MAXI On 13 June 2011      |        |              | Foreign Exchange Future | 6.80480   | 6.83020                         | 280           |
| 01/04/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.08499   | 0.09505                         | 0             |
| 01/04/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.03737   | 0.04389                         | 0             |
| 01/04/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.07408   | 0.08345                         | 0             |
| 01/04/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.09747   | 0.10825                         | 0             |
| 01/04/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.29267   | 0.27805                         | 0             |
| 01/04/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.36928   | 0.35325                         | 0             |
| 01/04/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.58257   | 0.56369                         | 60            |
| 01/04/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.33019   | 0.31485                         | 0             |
| 01/04/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.90410   | 6.92970                         | 0             |
| 01/04/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.20894   | 0.21925                         | 0             |
| 01/04/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.19472   | 0.20442                         | 0             |
| 01/04/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.22430   | 0.23525                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/04/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.37020   | 0.35555                         | 0             |
| 01/04/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.44062   | 0.42472                         | 0             |
| 01/04/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.40484   | 0.38955                         | 0             |
| 01/04/2011 | £ / R On 13 June 2011            |        |              | Foreign Exchange Future | 10.90220  | 10.93620                        | 26,810        |
| 01/04/2011 | £ / R On 13 June 2011            | 11.85  | C            | Foreign Exchange Future | 0.04100   | 0.04500                         | 0             |
| 01/04/2011 | £ / R On 13 June 2011            | 11.90  | C            | Foreign Exchange Future | 0.03700   | 0.04100                         | 0             |
| 01/04/2011 | £ / R On 13 June 2011            | 11.80  | C            | Foreign Exchange Future | 0.04500   | 0.04900                         | 0             |
| 01/04/2011 | £ / R On 13 June 2011            | 10.75  | C            | Foreign Exchange Future | 0.33100   | 0.35700                         | 0             |
| 01/04/2011 | £ / R On 13 June 2011            | 11.45  | C            | Foreign Exchange Future | 0.08900   | 0.09700                         | 10            |
| 01/04/2011 | £ / R On 13 June 2011            | 11.55  | C            | Foreign Exchange Future | 0.07300   | 0.08000                         | 0             |
| 01/04/2011 | £ / R On 13 June 2011            | 11.95  | C            | Foreign Exchange Future | 0.03400   | 0.03700                         | 0             |
| 01/04/2011 | £ / R On 13 June 2011            | 11.95  | P            | Foreign Exchange Future | 1.08200   | 1.05100                         | 100           |
| 01/04/2011 | £ / R On 13 June 2011            | 11.55  | P            | Foreign Exchange Future | 0.72100   | 0.69400                         | 100           |
| 01/04/2011 | £ / R On 13 June 2011            | 10.75  | P            | Foreign Exchange Future | 0.17900   | 0.17100                         | 10            |
| 01/04/2011 | £ / R On 13 June 2011            | 11.45  | P            | Foreign Exchange Future | 0.63700   | 0.61100                         | 0             |
| 01/04/2011 | £ / R On 13 June 2011            | 11.80  | P            | Foreign Exchange Future | 0.94300   | 0.91300                         | 0             |
| 01/04/2011 | £ / R On 13 June 2011            | 11.90  | P            | Foreign Exchange Future | 1.03500   | 1.00500                         | 0             |
| 01/04/2011 | £ / R On 13 June 2011            | 11.85  | P            | Foreign Exchange Future | 0.98900   | 0.95900                         | 0             |
| 01/04/2011 | £ / R On 19 September 2011       |        |              | Foreign Exchange Future | 11.04120  | 11.07580                        | 29,955        |
| 01/04/2011 | £ / R On 19 September 2011       | 11.50  | C            | Foreign Exchange Future | 0.26700   | 0.27800                         | 0             |
| 01/04/2011 | £ / R On 19 September 2011       | 11.55  | C            | Foreign Exchange Future | 0.25400   | 0.26500                         | 0             |
| 01/04/2011 | £ / R On 19 September 2011       | 11.45  | C            | Foreign Exchange Future | 0.28100   | 0.29300                         | 0             |
| 01/04/2011 | £ / R On 19 September 2011       | 11.65  | C            | Foreign Exchange Future | 0.23000   | 0.24000                         | 0             |
| 01/04/2011 | £ / R On 19 September 2011       | 12.10  | C            | Foreign Exchange Future | 0.14700   | 0.15400                         | 0             |
| 01/04/2011 | £ / R On 19 September 2011       | 12.10  | P            | Foreign Exchange Future | 1.20600   | 1.17800                         | 200           |
| 01/04/2011 | £ / R On 19 September 2011       | 11.65  | P            | Foreign Exchange Future | 0.83900   | 0.81400                         | 100           |
| 01/04/2011 | £ / R On 19 September 2011       | 11.45  | P            | Foreign Exchange Future | 0.69000   | 0.66700                         | 0             |
| 01/04/2011 | £ / R On 19 September 2011       | 11.55  | P            | Foreign Exchange Future | 0.76300   | 0.73900                         | 0             |
| 01/04/2011 | £ / R On 19 September 2011       | 11.50  | P            | Foreign Exchange Future | 0.72600   | 0.70200                         | 0             |
| 01/04/2011 | £ / R On 19 December 2011        |        |              | Foreign Exchange Future | 11.17200  | 11.20930                        | 452           |
| 01/04/2011 | £ / R On 19 December 2011        | 11.65  | C            | Foreign Exchange Future | 0.38600   | 0.39700                         | 0             |
| 01/04/2011 | £ / R On 19 December 2011        | 12.20  | C            | Foreign Exchange Future | 0.25700   | 0.26400                         | 0             |
| 01/04/2011 | £ / R On 19 December 2011        | 11.70  | C            | Foreign Exchange Future | 0.37200   | 0.38300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/04/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.40100   | 0.41300                         | 0             |
| 01/04/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.82900   | 0.80400                         | 0             |
| 01/04/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.90000   | 0.87400                         | 0             |
| 01/04/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.28500   | 1.25500                         | 250           |
| 01/04/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.86400   | 0.83800                         | 0             |
| 01/04/2011 | ¥ / R On 13 June 2011      |        |              | Foreign Exchange Future | 0.08070   | 0.08240                         | 1,173         |
| 01/04/2011 | ¥ / R On 13 June 2011      | 0.09   | C            | Foreign Exchange Future | 0.00111   | 0.00154                         | 0             |
| 01/04/2011 | ¥ / R On 13 June 2011      | 0.10   | C            | Foreign Exchange Future | 0.00018   | 0.00027                         | 0             |
| 01/04/2011 | ¥ / R On 13 June 2011      | 0.08   | C            | Foreign Exchange Future | 0.00615   | 0.00767                         | 0             |
| 01/04/2011 | ¥ / R On 13 June 2011      | 0.08   | P            | Foreign Exchange Future | 0.00045   | 0.00027                         | 0             |
| 01/04/2011 | ¥ / R On 13 June 2011      | 0.10   | P            | Foreign Exchange Future | 0.01448   | 0.01287                         | 0             |
| 01/04/2011 | ¥ / R On 13 June 2011      | 0.09   | P            | Foreign Exchange Future | 0.00541   | 0.00414                         | 0             |
| 01/04/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08200   | 0.08370                         | 16,271        |
| 01/04/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00477   | 0.00569                         | 0             |
| 01/04/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01218   | 0.01380                         | 0             |
| 01/04/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00177   | 0.00210                         | 0             |
| 01/04/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00977   | 0.00840                         | 0             |
| 01/04/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00018   | 0.00010                         | 0             |
| 01/04/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00277   | 0.00199                         | 0             |
| 01/04/2011 | € / R On 13 June 2011      |        |              | Foreign Exchange Future | 9.61170   | 9.67480                         | 15,900        |
| 01/04/2011 | € / R On 13 June 2011      | 9.80   | C            | Foreign Exchange Future | 0.14500   | 0.16600                         | 0             |
| 01/04/2011 | € / R On 13 June 2011      | 9.75   | C            | Foreign Exchange Future | 0.16100   | 0.18400                         | 0             |
| 01/04/2011 | € / R On 13 June 2011      | 9.85   | C            | Foreign Exchange Future | 0.13100   | 0.15000                         | 0             |
| 01/04/2011 | € / R On 13 June 2011      | 9.85   | P            | Foreign Exchange Future | 0.36900   | 0.32500                         | 0             |
| 01/04/2011 | € / R On 13 June 2011      | 9.75   | P            | Foreign Exchange Future | 0.29900   | 0.25900                         | 0             |
| 01/04/2011 | € / R On 13 June 2011      | 9.80   | P            | Foreign Exchange Future | 0.33300   | 0.29100                         | 0             |
| 01/04/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.72790   | 9.79160                         | 50,917        |
| 01/04/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.38900   | 0.42600                         | 0             |
| 01/04/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.36400   | 0.39900                         | 0             |
| 01/04/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.41600   | 0.45300                         | 0             |
| 01/04/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.28800   | 0.26100                         | 0             |
| 01/04/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.33600   | 0.30700                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/04/2011 | € / R On 19 September 2011    | 9.65   | P            | Foreign Exchange Future | 0.31100   | 0.28400                         | 0             |
| 01/04/2011 | € / R On 19 December 2011     |        |              | Foreign Exchange Future | 9.83580   | 9.90130                         | 300           |
| 01/04/2011 | € / R On 19 December 2011     | 9.80   | C            | Foreign Exchange Future | 0.46800   | 0.50200                         | 0             |
| 01/04/2011 | € / R On 19 December 2011     | 9.75   | C            | Foreign Exchange Future | 0.49200   | 0.52800                         | 0             |
| 01/04/2011 | € / R On 19 December 2011     | 9.85   | C            | Foreign Exchange Future | 0.44400   | 0.47700                         | 0             |
| 01/04/2011 | € / R On 19 December 2011     | 9.85   | P            | Foreign Exchange Future | 0.45800   | 0.42600                         | 0             |
| 01/04/2011 | € / R On 19 December 2011     | 9.75   | P            | Foreign Exchange Future | 0.40600   | 0.37700                         | 0             |
| 01/04/2011 | € / R On 19 December 2011     | 9.80   | P            | Foreign Exchange Future | 0.43200   | 0.40100                         | 0             |
| 01/04/2011 | AU\$ / R On 13 June 2011      |        |              | Foreign Exchange Future | 6.99380   | 7.00140                         | 13,275        |
| 01/04/2011 | AU\$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.37200   | 0.38000                         | 0             |
| 01/04/2011 | AU\$ / R On 13 June 2011      | 6.70   | C            | Foreign Exchange Future | 0.32900   | 0.33700                         | 0             |
| 01/04/2011 | AU\$ / R On 13 June 2011      | 6.60   | C            | Foreign Exchange Future | 0.41500   | 0.42300                         | 0             |
| 01/04/2011 | AU\$ / R On 13 June 2011      | 6.60   | P            | Foreign Exchange Future | 0.02100   | 0.02200                         | 0             |
| 01/04/2011 | AU\$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.03500   | 0.03600                         | 0             |
| 01/04/2011 | AU\$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.02800   | 0.02900                         | 0             |
| 01/04/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.00990   | 7.01780                         | 8,570         |
| 01/04/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.43700   | 0.44300                         | 0             |
| 01/04/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.40000   | 0.40500                         | 0             |
| 01/04/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.47600   | 0.48200                         | 0             |
| 01/04/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.06600   | 0.06400                         | 0             |
| 01/04/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.09000   | 0.08700                         | 0             |
| 01/04/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.07700   | 0.07500                         | 0             |
| 01/04/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.02750   | 7.03610                         | 0             |
| 01/04/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.48600   | 0.49300                         | 0             |
| 01/04/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.52200   | 0.52900                         | 0             |
| 01/04/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.45200   | 0.45800                         | 0             |
| 01/04/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.12500   | 0.12200                         | 0             |
| 01/04/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.09500   | 0.09300                         | 0             |
| 01/04/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.10900   | 0.10700                         | 0             |
| 01/04/2011 | AU\$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 8.02250   | 8.02070                         | 0             |
| 01/04/2011 | AU\$ / R On 14 December 2015  | 7.30   | C            | Foreign Exchange Future | 1.26900   | 1.27000                         | 0             |
| 01/04/2011 | AU\$ / R On 14 December 2015  | 7.35   | C            | Foreign Exchange Future | 1.24200   | 1.24300                         | 0             |
| 01/04/2011 | AU\$ / R On 14 December 2015  | 7.25   | C            | Foreign Exchange Future | 1.29600   | 1.29800                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 01/04/2011 | AU\$ / R On 14 December 2015 | 7.25   | P            | Foreign Exchange Future | 0.52400      | 0.52700                         | 0             |
| 01/04/2011 | AU\$ / R On 14 December 2015 | 7.35   | P            | Foreign Exchange Future | 0.57000      | 0.57200                         | 0             |
| 01/04/2011 | AU\$ / R On 14 December 2015 | 7.30   | P            | Foreign Exchange Future | 0.54700      | 0.54900                         | 0             |
| 01/04/2011 | CAD/ R On 13 June 2011       |        |              | Foreign Exchange Future | 7.04430      | 7.00960                         | 0             |
| 01/04/2011 | CAD/ R On 13 June 2011       | 6.90   | C            | Foreign Exchange Future | 0.22800      | 0.20500                         | 0             |
| 01/04/2011 | CAD/ R On 13 June 2011       | 6.85   | C            | Foreign Exchange Future | 0.26400      | 0.23900                         | 0             |
| 01/04/2011 | CAD/ R On 13 June 2011       | 6.95   | C            | Foreign Exchange Future | 0.19500      | 0.17300                         | 0             |
| 01/04/2011 | CAD/ R On 13 June 2011       | 6.95   | P            | Foreign Exchange Future | 0.10100      | 0.11300                         | 0             |
| 01/04/2011 | CAD/ R On 13 June 2011       | 6.85   | P            | Foreign Exchange Future | 0.07000      | 0.07900                         | 0             |
| 01/04/2011 | CAD/ R On 13 June 2011       | 6.90   | P            | Foreign Exchange Future | 0.08400      | 0.09500                         | 0             |
| 01/04/2011 | CAD/ R On 19 September 2011  |        |              | Foreign Exchange Future | 7.12870      | 7.09340                         | 0             |
| 01/04/2011 | CAD/ R On 19 September 2011  | 7.25   | C            | Foreign Exchange Future | 0.17100      | 0.15800                         | 0             |
| 01/04/2011 | CAD/ R On 19 September 2011  | 7.30   | C            | Foreign Exchange Future | 0.15400      | 0.14300                         | 0             |
| 01/04/2011 | CAD/ R On 19 September 2011  | 7.20   | C            | Foreign Exchange Future | 0.18900      | 0.17500                         | 0             |
| 01/04/2011 | CAD/ R On 19 September 2011  | 7.20   | P            | Foreign Exchange Future | 0.26000      | 0.28200                         | 0             |
| 01/04/2011 | CAD/ R On 19 September 2011  | 7.30   | P            | Foreign Exchange Future | 0.32500      | 0.35000                         | 0             |
| 01/04/2011 | CAD/ R On 19 September 2011  | 7.25   | P            | Foreign Exchange Future | 0.29200      | 0.31500                         | 0             |
| 01/04/2011 | CHF / R On 13 June 2011      |        |              | Foreign Exchange Future | 7.33260      | 7.47020                         | 900           |
| 01/04/2011 | CHF / R On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.33900      | 0.44400                         | 0             |
| 01/04/2011 | CHF / R On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.37500      | 0.48400                         | 0             |
| 01/04/2011 | CHF / R On 13 June 2011      | 7.15   | C            | Foreign Exchange Future | 0.30500      | 0.40500                         | 0             |
| 01/04/2011 | CHF / R On 13 June 2011      | 7.15   | P            | Foreign Exchange Future | 0.12200      | 0.08500                         | 0             |
| 01/04/2011 | CHF / R On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.09200      | 0.06400                         | 0             |
| 01/04/2011 | CHF / R On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.10600      | 0.07400                         | 0             |
| 01/04/2011 | CHF / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.44490      | 7.58440                         | 0             |
| 01/04/2011 | CHF / R On 19 September 2011 | 7.65   | C            | Foreign Exchange Future | 0.23200      | 0.28800                         | 0             |
| 01/04/2011 | CHF / R On 19 September 2011 | 7.70   | C            | Foreign Exchange Future | 0.21600      | 0.26800                         | 0             |
| 01/04/2011 | CHF / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.24900      | 0.30900                         | 0             |
| 01/04/2011 | CHF / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.40400      | 0.32500                         | 0             |
| 01/04/2011 | CHF / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.47100      | 0.38400                         | 0             |
| 01/04/2011 | CHF / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.43700      | 0.35400                         | 0             |
| 01/04/2011 | RAIN On 13 June 2011         |        |              | Foreign Exchange Future | 13,637.78000 | 13,735.36000                    | 0             |

| Date       | Contract Details            | Strike   | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|----------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/04/2011 | RAIN On 13 June 2011        | 13500.00 | C            | Foreign Exchange Future | 137.80000 | 235.40000                       | 0             |
| 01/04/2011 | RAIN On 13 June 2011        | 13500.01 | C            | Foreign Exchange Future | 137.80000 | 235.40000                       | 0             |
| 01/04/2011 | RAIN On 13 June 2011        | 13499.99 | C            | Foreign Exchange Future | 137.80000 | 235.40000                       | 0             |
| 01/04/2011 | RAIN On 13 June 2011        | 13499.99 | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/04/2011 | RAIN On 13 June 2011        | 13500.01 | P            | Foreign Exchange Future | 0.00000   | 0.10000                         | 0             |
| 01/04/2011 | RAIN On 13 June 2011        | 13500.00 | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/04/2011 | YUAN/R On 13 June 2011      |          |              | Foreign Exchange Future | 1.04170   | 1.04660                         | 0             |
| 01/04/2011 | YUAN/R On 13 June 2011      | 1.05     | C            | Foreign Exchange Future | 0.02170   | 0.02430                         | 0             |
| 01/04/2011 | YUAN/R On 13 June 2011      | 1.10     | C            | Foreign Exchange Future | 0.00920   | 0.01050                         | 0             |
| 01/04/2011 | YUAN/R On 13 June 2011      | 1.00     | C            | Foreign Exchange Future | 0.04970   | 0.05390                         | 0             |
| 01/04/2011 | YUAN/R On 13 June 2011      | 1.00     | P            | Foreign Exchange Future | 0.00800   | 0.00730                         | 0             |
| 01/04/2011 | YUAN/R On 13 June 2011      | 1.10     | P            | Foreign Exchange Future | 0.06750   | 0.06390                         | 0             |
| 01/04/2011 | YUAN/R On 13 June 2011      | 1.05     | P            | Foreign Exchange Future | 0.03000   | 0.02770                         | 0             |
| 01/04/2011 | YUAN/R On 19 September 2011 |          |              | Foreign Exchange Future | 1.06100   | 1.06670                         | 0             |
| 01/04/2011 | YUAN/R On 19 September 2011 | 1.10     | C            | Foreign Exchange Future | 0.02880   | 0.03090                         | 0             |
| 01/04/2011 | YUAN/R On 19 September 2011 | 1.05     | C            | Foreign Exchange Future | 0.04680   | 0.05000                         | 0             |
| 01/04/2011 | YUAN/R On 19 September 2011 | 1.15     | C            | Foreign Exchange Future | 0.01810   | 0.01950                         | 0             |
| 01/04/2011 | YUAN/R On 19 September 2011 | 1.15     | P            | Foreign Exchange Future | 0.10710   | 0.10280                         | 0             |
| 01/04/2011 | YUAN/R On 19 September 2011 | 1.05     | P            | Foreign Exchange Future | 0.03580   | 0.03330                         | 0             |
| 01/04/2011 | YUAN/R On 19 September 2011 | 1.10     | P            | Foreign Exchange Future | 0.06780   | 0.06420                         | 0             |
| 04/04/2011 | \$ / R On 13 June 2011      |          |              | Foreign Exchange Future | 6.76420   | 6.80480                         | 408,460       |
| 04/04/2011 | \$ / R On 13 June 2011      | 7.45     | C            | Foreign Exchange Future | 0.02100   | 0.02900                         | 0             |
| 04/04/2011 | \$ / R On 13 June 2011      | 7.50     | C            | Foreign Exchange Future | 0.01800   | 0.02500                         | 800           |
| 04/04/2011 | \$ / R On 13 June 2011      | 7.40     | C            | Foreign Exchange Future | 0.02500   | 0.03300                         | 7,200         |
| 04/04/2011 | \$ / R On 13 June 2011      | 6.70     | C            | Foreign Exchange Future | 0.19600   | 0.22400                         | 0             |
| 04/04/2011 | \$ / R On 13 June 2011      | 7.20     | C            | Foreign Exchange Future | 0.04500   | 0.05600                         | 1,790         |
| 04/04/2011 | \$ / R On 13 June 2011      | 7.05     | C            | Foreign Exchange Future | 0.07100   | 0.08500                         | 6,000         |
| 04/04/2011 | \$ / R On 13 June 2011      | 8.00     | C            | Foreign Exchange Future | 0.00400   | 0.00700                         | 500           |
| 04/04/2011 | \$ / R On 13 June 2011      | 7.25     | C            | Foreign Exchange Future | 0.03900   | 0.04900                         | 1,000         |
| 04/04/2011 | \$ / R On 13 June 2011      | 7.30     | C            | Foreign Exchange Future | 0.03300   | 0.04300                         | 250           |
| 04/04/2011 | \$ / R On 13 June 2011      | 6.95     | C            | Foreign Exchange Future | 0.09500   | 0.11200                         | 100           |
| 04/04/2011 | \$ / R On 13 June 2011      | 6.65     | C            | Foreign Exchange Future | 0.22600   | 0.25600                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/04/2011 | \$ / R On 13 June 2011      | 6.85   | C            | Foreign Exchange Future | 0.12700   | 0.14600                         | 0             |
| 04/04/2011 | \$ / R On 13 June 2011      | 7.80   | C            | Foreign Exchange Future | 0.00800   | 0.01200                         | 1,000         |
| 04/04/2011 | \$ / R On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.06100   | 0.07400                         | 650           |
| 04/04/2011 | \$ / R On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.08200   | 0.09700                         | 19,330        |
| 04/04/2011 | \$ / R On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.02900   | 0.03700                         | 5,500         |
| 04/04/2011 | \$ / R On 13 June 2011      | 6.90   | C            | Foreign Exchange Future | 0.11000   | 0.12800                         | 2,650         |
| 04/04/2011 | \$ / R On 13 June 2011      | 6.50   | C            | Foreign Exchange Future | 0.33100   | 0.00000                         | 0             |
| 04/04/2011 | \$ / R On 13 June 2011      | 6.50   | P            | Foreign Exchange Future | 0.06700   | 0.00000                         | 100           |
| 04/04/2011 | \$ / R On 13 June 2011      | 6.95   | P            | Foreign Exchange Future | 0.28100   | 0.25700                         | 0             |
| 04/04/2011 | \$ / R On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.61500   | 0.58200                         | 0             |
| 04/04/2011 | \$ / R On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.31800   | 0.29200                         | 3,000         |
| 04/04/2011 | \$ / R On 13 June 2011      | 7.25   | P            | Foreign Exchange Future | 0.52500   | 0.49400                         | 0             |
| 04/04/2011 | \$ / R On 13 June 2011      | 6.85   | P            | Foreign Exchange Future | 0.21300   | 0.19100                         | 2,400         |
| 04/04/2011 | \$ / R On 13 June 2011      | 6.90   | P            | Foreign Exchange Future | 0.24600   | 0.22300                         | 0             |
| 04/04/2011 | \$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.11200   | 0.10100                         | 7,200         |
| 04/04/2011 | \$ / R On 13 June 2011      | 7.30   | P            | Foreign Exchange Future | 0.56900   | 0.53800                         | 0             |
| 04/04/2011 | \$ / R On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.39700   | 0.36900                         | 0             |
| 04/04/2011 | \$ / R On 13 June 2011      | 7.80   | P            | Foreign Exchange Future | 1.04400   | 1.00700                         | 0             |
| 04/04/2011 | \$ / R On 13 June 2011      | 8.00   | P            | Foreign Exchange Future | 1.24000   | 1.20200                         | 0             |
| 04/04/2011 | \$ / R On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.35700   | 0.33000                         | 0             |
| 04/04/2011 | \$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.13200   | 0.11900                         | 300           |
| 04/04/2011 | \$ / R On 13 June 2011      | 7.20   | P            | Foreign Exchange Future | 0.48100   | 0.45100                         | 0             |
| 04/04/2011 | \$ / R On 13 June 2011      | 7.40   | P            | Foreign Exchange Future | 0.66100   | 0.62800                         | 1,000         |
| 04/04/2011 | \$ / R On 13 June 2011      | 7.50   | P            | Foreign Exchange Future | 0.75400   | 0.72000                         | 0             |
| 04/04/2011 | \$ / R On 13 June 2011      | 7.45   | P            | Foreign Exchange Future | 0.70700   | 0.67400                         | 0             |
| 04/04/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.86330   | 6.90410                         | 108,959       |
| 04/04/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.05700   | 0.06300                         | 0             |
| 04/04/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.09700   | 0.10700                         | 200           |
| 04/04/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.35700   | 0.38600                         | 0             |
| 04/04/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.25700   | 0.27800                         | 0             |
| 04/04/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.11800   | 0.12900                         | 10,000        |
| 04/04/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.05400   | 0.06000                         | 0             |
| 04/04/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.06000   | 0.06700                         | 3,000         |
| 04/04/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.07500   | 0.08400                         | 2,800         |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/04/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.12600   | 0.13800                         | 5,000         |
| 04/04/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.30200   | 0.32900                         | 0             |
| 04/04/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.23900   | 0.22500                         | 10,000        |
| 04/04/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.66300   | 0.63400                         | 2,800         |
| 04/04/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.19700   | 1.16300                         | 0             |
| 04/04/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 1.01200   | 0.98000                         | 0             |
| 04/04/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.29100   | 1.25600                         | 0             |
| 04/04/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.83400   | 0.80300                         | 0             |
| 04/04/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.29400   | 0.27400                         | 10,000        |
| 04/04/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.70500   | 0.67500                         | 0             |
| 04/04/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.19400   | 0.18200                         | 5,000         |
| 04/04/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.24400   | 1.20900                         | 0             |
| 04/04/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.95950   | 7.00000                         | 8,431         |
| 04/04/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.22600   | 0.24100                         | 0             |
| 04/04/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.21400   | 0.22900                         | 0             |
| 04/04/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.23900   | 0.25400                         | 0             |
| 04/04/2011 | \$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.58000   | 0.55400                         | 0             |
| 04/04/2011 | \$ / R On 19 December 2011  | 7.40   | P            | Foreign Exchange Future | 0.65500   | 0.62900                         | 0             |
| 04/04/2011 | \$ / R On 19 December 2011  | 7.35   | P            | Foreign Exchange Future | 0.61700   | 0.59100                         | 0             |
| 04/04/2011 | \$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.06410   | 7.10200                         | 638           |
| 04/04/2011 | \$ / R On 19 March 2012     | 7.04   | C            | Foreign Exchange Future | 0.43300   | 0.45700                         | 0             |
| 04/04/2011 | \$ / R On 19 March 2012     | 7.09   | C            | Foreign Exchange Future | 0.41300   | 0.43400                         | 0             |
| 04/04/2011 | \$ / R On 19 March 2012     | 6.99   | C            | Foreign Exchange Future | 0.45700   | 0.48200                         | 0             |
| 04/04/2011 | \$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 0.45000   | 0.47500                         | 0             |
| 04/04/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.38600   | 0.37300                         | 1,000         |
| 04/04/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.37900   | 0.36600                         | 0             |
| 04/04/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.43500   | 0.41800                         | 0             |
| 04/04/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.40500   | 0.39100                         | 0             |
| 04/04/2011 | \$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 9.02350   | 9.06280                         | 0             |
| 04/04/2011 | \$ / R On 14 December 2015  | 9.20   | C            | Foreign Exchange Future | 1.37300   | 1.41800                         | 0             |
| 04/04/2011 | \$ / R On 14 December 2015  | 9.25   | C            | Foreign Exchange Future | 1.35700   | 1.40200                         | 0             |
| 04/04/2011 | \$ / R On 14 December 2015  | 9.15   | C            | Foreign Exchange Future | 1.38900   | 1.43400                         | 0             |
| 04/04/2011 | \$ / R On 14 December 2015  | 9.15   | P            | Foreign Exchange Future | 1.51600   | 1.52100                         | 0             |
| 04/04/2011 | \$ / R On 14 December 2015  | 9.25   | P            | Foreign Exchange Future | 1.58400   | 1.58900                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/04/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.55000   | 1.55500                         | 0             |
| 04/04/2011 | \$ / R MAXI On 13 June 2011      |        |              | Foreign Exchange Future | 6.76420   | 6.80480                         | 280           |
| 04/04/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.07083   | 0.08499                         | 0             |
| 04/04/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.06098   | 0.07408                         | 0             |
| 04/04/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.08218   | 0.09747                         | 0             |
| 04/04/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.02859   | 0.03737                         | 0             |
| 04/04/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.61439   | 0.58257                         | 60            |
| 04/04/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.31798   | 0.29267                         | 0             |
| 04/04/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.39678   | 0.36928                         | 0             |
| 04/04/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.35663   | 0.33019                         | 0             |
| 04/04/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.86330   | 6.90410                         | 0             |
| 04/04/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.19184   | 0.20894                         | 0             |
| 04/04/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.17852   | 0.19472                         | 0             |
| 04/04/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.20627   | 0.22430                         | 0             |
| 04/04/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.39297   | 0.37020                         | 0             |
| 04/04/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.46522   | 0.44062                         | 0             |
| 04/04/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.42854   | 0.40484                         | 0             |
| 04/04/2011 | £ / R On 13 June 2011            |        |              | Foreign Exchange Future | 10.90570  | 10.90220                        | 26,871        |
| 04/04/2011 | £ / R On 13 June 2011            | 11.85  | C            | Foreign Exchange Future | 0.03700   | 0.04100                         | 0             |
| 04/04/2011 | £ / R On 13 June 2011            | 11.90  | C            | Foreign Exchange Future | 0.03400   | 0.03700                         | 0             |
| 04/04/2011 | £ / R On 13 June 2011            | 11.80  | C            | Foreign Exchange Future | 0.04100   | 0.04500                         | 0             |
| 04/04/2011 | £ / R On 13 June 2011            | 11.95  | C            | Foreign Exchange Future | 0.03000   | 0.03400                         | 0             |
| 04/04/2011 | £ / R On 13 June 2011            | 10.75  | C            | Foreign Exchange Future | 0.32700   | 0.33100                         | 0             |
| 04/04/2011 | £ / R On 13 June 2011            | 11.45  | C            | Foreign Exchange Future | 0.08400   | 0.08900                         | 10            |
| 04/04/2011 | £ / R On 13 June 2011            | 11.55  | C            | Foreign Exchange Future | 0.06800   | 0.07300                         | 0             |
| 04/04/2011 | £ / R On 13 June 2011            | 11.55  | P            | Foreign Exchange Future | 0.71200   | 0.72100                         | 100           |
| 04/04/2011 | £ / R On 13 June 2011            | 10.75  | P            | Foreign Exchange Future | 0.17100   | 0.17900                         | 10            |
| 04/04/2011 | £ / R On 13 June 2011            | 11.45  | P            | Foreign Exchange Future | 0.62800   | 0.63700                         | 0             |
| 04/04/2011 | £ / R On 13 June 2011            | 11.95  | P            | Foreign Exchange Future | 1.07400   | 1.08200                         | 100           |
| 04/04/2011 | £ / R On 13 June 2011            | 11.80  | P            | Foreign Exchange Future | 0.93500   | 0.94300                         | 0             |
| 04/04/2011 | £ / R On 13 June 2011            | 11.90  | P            | Foreign Exchange Future | 1.02800   | 1.03500                         | 0             |
| 04/04/2011 | £ / R On 13 June 2011            | 11.85  | P            | Foreign Exchange Future | 0.98100   | 0.98900                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/04/2011 | £ / R On 19 September 2011 |        |              | Foreign Exchange Future | 11.04440  | 11.04120                        | 29,955        |
| 04/04/2011 | £ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.26200   | 0.26700                         | 0             |
| 04/04/2011 | £ / R On 19 September 2011 | 11.55  | C            | Foreign Exchange Future | 0.24900   | 0.25400                         | 0             |
| 04/04/2011 | £ / R On 19 September 2011 | 11.45  | C            | Foreign Exchange Future | 0.27600   | 0.28100                         | 0             |
| 04/04/2011 | £ / R On 19 September 2011 | 11.65  | C            | Foreign Exchange Future | 0.22500   | 0.23000                         | 0             |
| 04/04/2011 | £ / R On 19 September 2011 | 12.10  | C            | Foreign Exchange Future | 0.14300   | 0.14700                         | 0             |
| 04/04/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 1.19900   | 1.20600                         | 200           |
| 04/04/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.83100   | 0.83900                         | 100           |
| 04/04/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.68200   | 0.69000                         | 0             |
| 04/04/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.75500   | 0.76300                         | 0             |
| 04/04/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.71800   | 0.72600                         | 0             |
| 04/04/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.17510  | 11.17200                        | 456           |
| 04/04/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.38200   | 0.38600                         | 0             |
| 04/04/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.36800   | 0.37200                         | 0             |
| 04/04/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.39700   | 0.40100                         | 0             |
| 04/04/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.25300   | 0.25700                         | 0             |
| 04/04/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.27800   | 1.28500                         | 250           |
| 04/04/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.82200   | 0.82900                         | 0             |
| 04/04/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.89300   | 0.90000                         | 0             |
| 04/04/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.85700   | 0.86400                         | 0             |
| 04/04/2011 | ¥ / R On 13 June 2011      |        |              | Foreign Exchange Future | 0.08060   | 0.08070                         | 637           |
| 04/04/2011 | ¥ / R On 13 June 2011      | 0.09   | C            | Foreign Exchange Future | 0.00103   | 0.00111                         | 0             |
| 04/04/2011 | ¥ / R On 13 June 2011      | 0.10   | C            | Foreign Exchange Future | 0.00016   | 0.00018                         | 0             |
| 04/04/2011 | ¥ / R On 13 June 2011      | 0.08   | C            | Foreign Exchange Future | 0.00604   | 0.00615                         | 0             |
| 04/04/2011 | ¥ / R On 13 June 2011      | 0.08   | P            | Foreign Exchange Future | 0.00044   | 0.00045                         | 0             |
| 04/04/2011 | ¥ / R On 13 June 2011      | 0.10   | P            | Foreign Exchange Future | 0.01456   | 0.01448                         | 0             |
| 04/04/2011 | ¥ / R On 13 June 2011      | 0.09   | P            | Foreign Exchange Future | 0.00543   | 0.00541                         | 0             |
| 04/04/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08190   | 0.08200                         | 16,271        |
| 04/04/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00467   | 0.00477                         | 0             |
| 04/04/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01208   | 0.01218                         | 0             |
| 04/04/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00171   | 0.00177                         | 0             |
| 04/04/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00981   | 0.00977                         | 0             |
| 04/04/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00018   | 0.00018                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/04/2011 | ¥ / R On 19 September 2011    | 0.08   | P            | Foreign Exchange Future | 0.00277   | 0.00277                         | 0             |
| 04/04/2011 | € / R On 13 June 2011         |        |              | Foreign Exchange Future | 9.61350   | 9.61170                         | 15,783        |
| 04/04/2011 | € / R On 13 June 2011         | 9.80   | C            | Foreign Exchange Future | 0.13900   | 0.14500                         | 0             |
| 04/04/2011 | € / R On 13 June 2011         | 9.85   | C            | Foreign Exchange Future | 0.12500   | 0.13100                         | 0             |
| 04/04/2011 | € / R On 13 June 2011         | 9.75   | C            | Foreign Exchange Future | 0.15500   | 0.16100                         | 0             |
| 04/04/2011 | € / R On 13 June 2011         | 9.75   | P            | Foreign Exchange Future | 0.29200   | 0.29900                         | 0             |
| 04/04/2011 | € / R On 13 June 2011         | 9.85   | P            | Foreign Exchange Future | 0.36200   | 0.36900                         | 0             |
| 04/04/2011 | € / R On 13 June 2011         | 9.80   | P            | Foreign Exchange Future | 0.32600   | 0.33300                         | 0             |
| 04/04/2011 | € / R On 19 September 2011    |        |              | Foreign Exchange Future | 9.72960   | 9.72790                         | 50,917        |
| 04/04/2011 | € / R On 19 September 2011    | 9.65   | C            | Foreign Exchange Future | 0.38600   | 0.38900                         | 0             |
| 04/04/2011 | € / R On 19 September 2011    | 9.70   | C            | Foreign Exchange Future | 0.36100   | 0.36400                         | 0             |
| 04/04/2011 | € / R On 19 September 2011    | 9.60   | C            | Foreign Exchange Future | 0.41300   | 0.41600                         | 0             |
| 04/04/2011 | € / R On 19 September 2011    | 9.60   | P            | Foreign Exchange Future | 0.28300   | 0.28800                         | 0             |
| 04/04/2011 | € / R On 19 September 2011    | 9.70   | P            | Foreign Exchange Future | 0.33100   | 0.33600                         | 0             |
| 04/04/2011 | € / R On 19 September 2011    | 9.65   | P            | Foreign Exchange Future | 0.30600   | 0.31100                         | 0             |
| 04/04/2011 | € / R On 19 December 2011     |        |              | Foreign Exchange Future | 9.83720   | 9.83580                         | 300           |
| 04/04/2011 | € / R On 19 December 2011     | 9.80   | C            | Foreign Exchange Future | 0.46800   | 0.46800                         | 0             |
| 04/04/2011 | € / R On 19 December 2011     | 9.75   | C            | Foreign Exchange Future | 0.49200   | 0.49200                         | 0             |
| 04/04/2011 | € / R On 19 December 2011     | 9.85   | C            | Foreign Exchange Future | 0.44400   | 0.44400                         | 0             |
| 04/04/2011 | € / R On 19 December 2011     | 9.85   | P            | Foreign Exchange Future | 0.45700   | 0.45800                         | 0             |
| 04/04/2011 | € / R On 19 December 2011     | 9.75   | P            | Foreign Exchange Future | 0.40500   | 0.40600                         | 0             |
| 04/04/2011 | € / R On 19 December 2011     | 9.80   | P            | Foreign Exchange Future | 0.43100   | 0.43200                         | 0             |
| 04/04/2011 | AU\$ / R On 13 June 2011      |        |              | Foreign Exchange Future | 6.93910   | 6.99380                         | 13,275        |
| 04/04/2011 | AU\$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.32400   | 0.37200                         | 0             |
| 04/04/2011 | AU\$ / R On 13 June 2011      | 6.70   | C            | Foreign Exchange Future | 0.28300   | 0.32900                         | 0             |
| 04/04/2011 | AU\$ / R On 13 June 2011      | 6.60   | C            | Foreign Exchange Future | 0.36600   | 0.41500                         | 0             |
| 04/04/2011 | AU\$ / R On 13 June 2011      | 6.60   | P            | Foreign Exchange Future | 0.02700   | 0.02100                         | 0             |
| 04/04/2011 | AU\$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.04400   | 0.03500                         | 0             |
| 04/04/2011 | AU\$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.03500   | 0.02800                         | 0             |
| 04/04/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.95510   | 7.00990                         | 8,570         |
| 04/04/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.39400   | 0.43700                         | 0             |
| 04/04/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.43100   | 0.47600                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/04/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.35800   | 0.40000                         | 0             |
| 04/04/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.10300   | 0.09000                         | 0             |
| 04/04/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.07600   | 0.06600                         | 0             |
| 04/04/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.08900   | 0.07700                         | 0             |
| 04/04/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.97310   | 7.02750                         | 0             |
| 04/04/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.44600   | 0.48600                         | 0             |
| 04/04/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.41200   | 0.45200                         | 0             |
| 04/04/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.48000   | 0.52200                         | 0             |
| 04/04/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.10700   | 0.09500                         | 0             |
| 04/04/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.13900   | 0.12500                         | 0             |
| 04/04/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.12300   | 0.10900                         | 0             |
| 04/04/2011 | AU\$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 7.94020   | 8.02250                         | 0             |
| 04/04/2011 | AU\$ / R On 14 December 2015  | 7.30   | C            | Foreign Exchange Future | 1.22400   | 1.26900                         | 0             |
| 04/04/2011 | AU\$ / R On 14 December 2015  | 7.35   | C            | Foreign Exchange Future | 1.19600   | 1.24200                         | 0             |
| 04/04/2011 | AU\$ / R On 14 December 2015  | 7.25   | C            | Foreign Exchange Future | 1.25300   | 1.29600                         | 0             |
| 04/04/2011 | AU\$ / R On 14 December 2015  | 7.25   | P            | Foreign Exchange Future | 0.56300   | 0.52400                         | 0             |
| 04/04/2011 | AU\$ / R On 14 December 2015  | 7.35   | P            | Foreign Exchange Future | 0.60600   | 0.57000                         | 0             |
| 04/04/2011 | AU\$ / R On 14 December 2015  | 7.30   | P            | Foreign Exchange Future | 0.58400   | 0.54700                         | 0             |
| 04/04/2011 | CAD/ R On 13 June 2011        |        |              | Foreign Exchange Future | 6.98100   | 7.04430                         | 0             |
| 04/04/2011 | CAD/ R On 13 June 2011        | 6.90   | C            | Foreign Exchange Future | 0.18200   | 0.22800                         | 0             |
| 04/04/2011 | CAD/ R On 13 June 2011        | 6.85   | C            | Foreign Exchange Future | 0.21500   | 0.26400                         | 0             |
| 04/04/2011 | CAD/ R On 13 June 2011        | 6.95   | C            | Foreign Exchange Future | 0.15200   | 0.19500                         | 0             |
| 04/04/2011 | CAD/ R On 13 June 2011        | 6.95   | P            | Foreign Exchange Future | 0.12100   | 0.10100                         | 0             |
| 04/04/2011 | CAD/ R On 13 June 2011        | 6.85   | P            | Foreign Exchange Future | 0.08400   | 0.07000                         | 0             |
| 04/04/2011 | CAD/ R On 13 June 2011        | 6.90   | P            | Foreign Exchange Future | 0.10100   | 0.08400                         | 0             |
| 04/04/2011 | CAD/ R On 19 September 2011   |        |              | Foreign Exchange Future | 7.06470   | 7.12870                         | 0             |
| 04/04/2011 | CAD/ R On 19 September 2011   | 7.25   | C            | Foreign Exchange Future | 0.14300   | 0.17100                         | 0             |
| 04/04/2011 | CAD/ R On 19 September 2011   | 7.30   | C            | Foreign Exchange Future | 0.12900   | 0.15400                         | 0             |
| 04/04/2011 | CAD/ R On 19 September 2011   | 7.20   | C            | Foreign Exchange Future | 0.15900   | 0.18900                         | 0             |
| 04/04/2011 | CAD/ R On 19 September 2011   | 7.20   | P            | Foreign Exchange Future | 0.29400   | 0.26000                         | 0             |
| 04/04/2011 | CAD/ R On 19 September 2011   | 7.30   | P            | Foreign Exchange Future | 0.36400   | 0.32500                         | 0             |
| 04/04/2011 | CAD/ R On 19 September 2011   | 7.25   | P            | Foreign Exchange Future | 0.32800   | 0.29200                         | 0             |

| Date       | Contract Details             | Strike   | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 04/04/2011 | CHF / R On 13 June 2011      |          |              | Foreign Exchange Future | 7.35900      | 7.33260                         | 900           |
| 04/04/2011 | CHF / R On 13 June 2011      | 7.10     | C            | Foreign Exchange Future | 0.35400      | 0.33900                         | 0             |
| 04/04/2011 | CHF / R On 13 June 2011      | 7.05     | C            | Foreign Exchange Future | 0.39100      | 0.37500                         | 0             |
| 04/04/2011 | CHF / R On 13 June 2011      | 7.15     | C            | Foreign Exchange Future | 0.31800      | 0.30500                         | 0             |
| 04/04/2011 | CHF / R On 13 June 2011      | 7.15     | P            | Foreign Exchange Future | 0.10900      | 0.12200                         | 0             |
| 04/04/2011 | CHF / R On 13 June 2011      | 7.05     | P            | Foreign Exchange Future | 0.08200      | 0.09200                         | 0             |
| 04/04/2011 | CHF / R On 13 June 2011      | 7.10     | P            | Foreign Exchange Future | 0.09500      | 0.10600                         | 0             |
| 04/04/2011 | CHF / R On 19 September 2011 |          |              | Foreign Exchange Future | 7.47160      | 7.44490                         | 0             |
| 04/04/2011 | CHF / R On 19 September 2011 | 7.65     | C            | Foreign Exchange Future | 0.23900      | 0.23200                         | 0             |
| 04/04/2011 | CHF / R On 19 September 2011 | 7.70     | C            | Foreign Exchange Future | 0.22200      | 0.21600                         | 0             |
| 04/04/2011 | CHF / R On 19 September 2011 | 7.60     | C            | Foreign Exchange Future | 0.25700      | 0.24900                         | 0             |
| 04/04/2011 | CHF / R On 19 September 2011 | 7.60     | P            | Foreign Exchange Future | 0.38500      | 0.40400                         | 0             |
| 04/04/2011 | CHF / R On 19 September 2011 | 7.70     | P            | Foreign Exchange Future | 0.45000      | 0.47100                         | 0             |
| 04/04/2011 | CHF / R On 19 September 2011 | 7.65     | P            | Foreign Exchange Future | 0.41700      | 0.43700                         | 0             |
| 04/04/2011 | RAIN On 13 June 2011         |          |              | Foreign Exchange Future | 13,612.73000 | 13,637.78000                    | 0             |
| 04/04/2011 | RAIN On 13 June 2011         | 13500.00 | C            | Foreign Exchange Future | 112.70000    | 137.80000                       | 0             |
| 04/04/2011 | RAIN On 13 June 2011         | 13500.01 | C            | Foreign Exchange Future | 112.70000    | 137.80000                       | 0             |
| 04/04/2011 | RAIN On 13 June 2011         | 13499.99 | C            | Foreign Exchange Future | 112.70000    | 137.80000                       | 0             |
| 04/04/2011 | RAIN On 13 June 2011         | 13499.99 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 04/04/2011 | RAIN On 13 June 2011         | 13500.01 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 04/04/2011 | RAIN On 13 June 2011         | 13500.00 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 04/04/2011 | YUAN/R On 13 June 2011       |          |              | Foreign Exchange Future | 1.03760      | 1.04170                         | 0             |
| 04/04/2011 | YUAN/R On 13 June 2011       | 1.05     | C            | Foreign Exchange Future | 0.01990      | 0.02170                         | 0             |
| 04/04/2011 | YUAN/R On 13 June 2011       | 1.10     | C            | Foreign Exchange Future | 0.00830      | 0.00920                         | 0             |
| 04/04/2011 | YUAN/R On 13 June 2011       | 1.00     | C            | Foreign Exchange Future | 0.04650      | 0.04970                         | 0             |
| 04/04/2011 | YUAN/R On 13 June 2011       | 1.00     | P            | Foreign Exchange Future | 0.00890      | 0.00800                         | 0             |
| 04/04/2011 | YUAN/R On 13 June 2011       | 1.10     | P            | Foreign Exchange Future | 0.07070      | 0.06750                         | 0             |
| 04/04/2011 | YUAN/R On 13 June 2011       | 1.05     | P            | Foreign Exchange Future | 0.03230      | 0.03000                         | 0             |
| 04/04/2011 | YUAN/R On 19 September 2011  |          |              | Foreign Exchange Future | 1.05640      | 1.06100                         | 0             |
| 04/04/2011 | YUAN/R On 19 September 2011  | 1.10     | C            | Foreign Exchange Future | 0.02670      | 0.02880                         | 0             |
| 04/04/2011 | YUAN/R On 19 September 2011  | 1.05     | C            | Foreign Exchange Future | 0.04400      | 0.04680                         | 0             |
| 04/04/2011 | YUAN/R On 19 September 2011  | 1.15     | C            | Foreign Exchange Future | 0.01660      | 0.01810                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/04/2011 | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.11020   | 0.10710                         | 0             |
| 04/04/2011 | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.03760   | 0.03580                         | 0             |
| 04/04/2011 | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.07030   | 0.06780                         | 0             |
| 05/04/2011 | \$ / R On 13 June 2011      |        |              | Foreign Exchange Future | 6.79560   | 6.76420                         | 409,803       |
| 05/04/2011 | \$ / R On 13 June 2011      | 7.45   | C            | Foreign Exchange Future | 0.02200   | 0.02100                         | 0             |
| 05/04/2011 | \$ / R On 13 June 2011      | 7.50   | C            | Foreign Exchange Future | 0.01900   | 0.01800                         | 800           |
| 05/04/2011 | \$ / R On 13 June 2011      | 7.40   | C            | Foreign Exchange Future | 0.02600   | 0.02500                         | 7,200         |
| 05/04/2011 | \$ / R On 13 June 2011      | 6.70   | C            | Foreign Exchange Future | 0.21300   | 0.19600                         | 0             |
| 05/04/2011 | \$ / R On 13 June 2011      | 7.20   | C            | Foreign Exchange Future | 0.04700   | 0.04500                         | 1,790         |
| 05/04/2011 | \$ / R On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.07500   | 0.07100                         | 6,000         |
| 05/04/2011 | \$ / R On 13 June 2011      | 8.00   | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 500           |
| 05/04/2011 | \$ / R On 13 June 2011      | 7.25   | C            | Foreign Exchange Future | 0.04100   | 0.03900                         | 1,000         |
| 05/04/2011 | \$ / R On 13 June 2011      | 7.30   | C            | Foreign Exchange Future | 0.03500   | 0.03300                         | 250           |
| 05/04/2011 | \$ / R On 13 June 2011      | 7.80   | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 1,000         |
| 05/04/2011 | \$ / R On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.06500   | 0.06100                         | 650           |
| 05/04/2011 | \$ / R On 13 June 2011      | 6.90   | C            | Foreign Exchange Future | 0.11700   | 0.11000                         | 2,650         |
| 05/04/2011 | \$ / R On 13 June 2011      | 6.50   | C            | Foreign Exchange Future | 0.35400   | 0.33100                         | 0             |
| 05/04/2011 | \$ / R On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.08700   | 0.08200                         | 19,330        |
| 05/04/2011 | \$ / R On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.03000   | 0.02900                         | 5,500         |
| 05/04/2011 | \$ / R On 13 June 2011      | 6.95   | C            | Foreign Exchange Future | 0.10100   | 0.09500                         | 100           |
| 05/04/2011 | \$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.24500   | 0.22600                         | 0             |
| 05/04/2011 | \$ / R On 13 June 2011      | 6.85   | C            | Foreign Exchange Future | 0.13600   | 0.12700                         | 0             |
| 05/04/2011 | \$ / R On 13 June 2011      | 6.85   | P            | Foreign Exchange Future | 0.19000   | 0.21300                         | 2,400         |
| 05/04/2011 | \$ / R On 13 June 2011      | 6.90   | P            | Foreign Exchange Future | 0.22100   | 0.24600                         | 0             |
| 05/04/2011 | \$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.09900   | 0.11200                         | 7,200         |
| 05/04/2011 | \$ / R On 13 June 2011      | 6.95   | P            | Foreign Exchange Future | 0.25500   | 0.28100                         | 0             |
| 05/04/2011 | \$ / R On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.58400   | 0.61500                         | 0             |
| 05/04/2011 | \$ / R On 13 June 2011      | 6.50   | P            | Foreign Exchange Future | 0.05800   | 0.06700                         | 100           |
| 05/04/2011 | \$ / R On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.29100   | 0.31800                         | 3,000         |
| 05/04/2011 | \$ / R On 13 June 2011      | 7.25   | P            | Foreign Exchange Future | 0.49500   | 0.52500                         | 0             |
| 05/04/2011 | \$ / R On 13 June 2011      | 7.30   | P            | Foreign Exchange Future | 0.53900   | 0.56900                         | 0             |
| 05/04/2011 | \$ / R On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.36900   | 0.39700                         | 0             |
| 05/04/2011 | \$ / R On 13 June 2011      | 7.80   | P            | Foreign Exchange Future | 1.01200   | 1.04400                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/04/2011 | \$ / R On 13 June 2011      | 8.00   | P            | Foreign Exchange Future | 1.20800   | 1.24000                         | 0             |
| 05/04/2011 | \$ / R On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.32900   | 0.35700                         | 0             |
| 05/04/2011 | \$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.11700   | 0.13200                         | 300           |
| 05/04/2011 | \$ / R On 13 June 2011      | 7.20   | P            | Foreign Exchange Future | 0.45100   | 0.48100                         | 0             |
| 05/04/2011 | \$ / R On 13 June 2011      | 7.40   | P            | Foreign Exchange Future | 0.63000   | 0.66100                         | 1,000         |
| 05/04/2011 | \$ / R On 13 June 2011      | 7.50   | P            | Foreign Exchange Future | 0.72300   | 0.75400                         | 0             |
| 05/04/2011 | \$ / R On 13 June 2011      | 7.45   | P            | Foreign Exchange Future | 0.67600   | 0.70700                         | 0             |
| 05/04/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.89550   | 6.86330                         | 109,099       |
| 05/04/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.05800   | 0.05700                         | 0             |
| 05/04/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.05500   | 0.05400                         | 0             |
| 05/04/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.06200   | 0.06000                         | 3,000         |
| 05/04/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.10000   | 0.09700                         | 200           |
| 05/04/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.37600   | 0.35700                         | 0             |
| 05/04/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.07800   | 0.07500                         | 2,800         |
| 05/04/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.13100   | 0.12600                         | 5,000         |
| 05/04/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.31900   | 0.30200                         | 0             |
| 05/04/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.26800   | 0.25700                         | 0             |
| 05/04/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.12200   | 0.11800                         | 10,000        |
| 05/04/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.80500   | 0.83400                         | 0             |
| 05/04/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.27300   | 0.29400                         | 10,000        |
| 05/04/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.67700   | 0.70500                         | 0             |
| 05/04/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.22400   | 0.23900                         | 10,000        |
| 05/04/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.63600   | 0.66300                         | 2,800         |
| 05/04/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.18100   | 0.19400                         | 5,000         |
| 05/04/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.16700   | 1.19700                         | 0             |
| 05/04/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.98300   | 1.01200                         | 0             |
| 05/04/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.26000   | 1.29100                         | 0             |
| 05/04/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.21300   | 1.24400                         | 0             |
| 05/04/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.99250   | 6.95950                         | 8,544         |
| 05/04/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.23400   | 0.22600                         | 0             |
| 05/04/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.22200   | 0.21400                         | 0             |
| 05/04/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.24700   | 0.23900                         | 0             |
| 05/04/2011 | \$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.55500   | 0.58000                         | 0             |
| 05/04/2011 | \$ / R On 19 December 2011  | 7.40   | P            | Foreign Exchange Future | 0.63000   | 0.65500                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/04/2011 | \$ / R On 19 December 2011       | 7.35   | P            | Foreign Exchange Future | 0.59200   | 0.61700                         | 0             |
| 05/04/2011 | \$ / R On 19 March 2012          |        |              | Foreign Exchange Future | 7.09670   | 7.06410                         | 638           |
| 05/04/2011 | \$ / R On 19 March 2012          | 7.04   | C            | Foreign Exchange Future | 0.44700   | 0.43300                         | 0             |
| 05/04/2011 | \$ / R On 19 March 2012          | 7.09   | C            | Foreign Exchange Future | 0.42400   | 0.41300                         | 0             |
| 05/04/2011 | \$ / R On 19 March 2012          | 6.99   | C            | Foreign Exchange Future | 0.47100   | 0.45700                         | 0             |
| 05/04/2011 | \$ / R On 19 March 2012          | 7.00   | C            | Foreign Exchange Future | 0.46400   | 0.45000                         | 0             |
| 05/04/2011 | \$ / R On 19 March 2012          | 7.00   | P            | Foreign Exchange Future | 0.36700   | 0.38600                         | 1,000         |
| 05/04/2011 | \$ / R On 19 March 2012          | 6.99   | P            | Foreign Exchange Future | 0.36000   | 0.37900                         | 0             |
| 05/04/2011 | \$ / R On 19 March 2012          | 7.09   | P            | Foreign Exchange Future | 0.41300   | 0.43500                         | 0             |
| 05/04/2011 | \$ / R On 19 March 2012          | 7.04   | P            | Foreign Exchange Future | 0.38600   | 0.40500                         | 0             |
| 05/04/2011 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.05580   | 9.02350                         | 0             |
| 05/04/2011 | \$ / R On 14 December 2015       | 9.20   | C            | Foreign Exchange Future | 1.35000   | 1.37300                         | 0             |
| 05/04/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.36600   | 1.38900                         | 0             |
| 05/04/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.33400   | 1.35700                         | 0             |
| 05/04/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.52800   | 1.58400                         | 0             |
| 05/04/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.46000   | 1.51600                         | 0             |
| 05/04/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.49400   | 1.55000                         | 0             |
| 05/04/2011 | \$ / R MAXI On 13 June 2011      |        |              | Foreign Exchange Future | 6.79560   | 6.76420                         | 280           |
| 05/04/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.02983   | 0.02859                         | 0             |
| 05/04/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.06451   | 0.06098                         | 0             |
| 05/04/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.08733   | 0.08218                         | 0             |
| 05/04/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.07511   | 0.07083                         | 0             |
| 05/04/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.32951   | 0.35663                         | 0             |
| 05/04/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.29173   | 0.31798                         | 0             |
| 05/04/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.36891   | 0.39678                         | 0             |
| 05/04/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.58423   | 0.61439                         | 60            |
| 05/04/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.89550   | 6.86330                         | 0             |
| 05/04/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.19978   | 0.19184                         | 0             |
| 05/04/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.18581   | 0.17852                         | 0             |
| 05/04/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.21491   | 0.20627                         | 0             |
| 05/04/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.36941   | 0.39297                         | 0             |
| 05/04/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.44031   | 0.46522                         | 0             |
| 05/04/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.40428   | 0.42854                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/04/2011 | £ / R On 13 June 2011      |        |              | Foreign Exchange Future | 11.04580  | 10.90570                        | 26,963        |
| 05/04/2011 | £ / R On 13 June 2011      | 11.85  | C            | Foreign Exchange Future | 0.05000   | 0.03700                         | 0             |
| 05/04/2011 | £ / R On 13 June 2011      | 11.90  | C            | Foreign Exchange Future | 0.04500   | 0.03400                         | 0             |
| 05/04/2011 | £ / R On 13 June 2011      | 11.80  | C            | Foreign Exchange Future | 0.05500   | 0.04100                         | 0             |
| 05/04/2011 | £ / R On 13 June 2011      | 10.75  | C            | Foreign Exchange Future | 0.41800   | 0.32700                         | 0             |
| 05/04/2011 | £ / R On 13 June 2011      | 11.45  | C            | Foreign Exchange Future | 0.11100   | 0.08400                         | 10            |
| 05/04/2011 | £ / R On 13 June 2011      | 11.55  | C            | Foreign Exchange Future | 0.09100   | 0.06800                         | 0             |
| 05/04/2011 | £ / R On 13 June 2011      | 11.95  | C            | Foreign Exchange Future | 0.04100   | 0.03000                         | 0             |
| 05/04/2011 | £ / R On 13 June 2011      | 11.95  | P            | Foreign Exchange Future | 0.94500   | 1.07400                         | 100           |
| 05/04/2011 | £ / R On 13 June 2011      | 11.55  | P            | Foreign Exchange Future | 0.59500   | 0.71200                         | 100           |
| 05/04/2011 | £ / R On 13 June 2011      | 10.75  | P            | Foreign Exchange Future | 0.12200   | 0.17100                         | 10            |
| 05/04/2011 | £ / R On 13 June 2011      | 11.45  | P            | Foreign Exchange Future | 0.51500   | 0.62800                         | 0             |
| 05/04/2011 | £ / R On 13 June 2011      | 11.80  | P            | Foreign Exchange Future | 0.80900   | 0.93500                         | 0             |
| 05/04/2011 | £ / R On 13 June 2011      | 11.90  | P            | Foreign Exchange Future | 0.89900   | 1.02800                         | 0             |
| 05/04/2011 | £ / R On 13 June 2011      | 11.85  | P            | Foreign Exchange Future | 0.85400   | 0.98100                         | 0             |
| 05/04/2011 | £ / R On 19 September 2011 |        |              | Foreign Exchange Future | 11.18610  | 11.04440                        | 29,955        |
| 05/04/2011 | £ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.30800   | 0.26200                         | 0             |
| 05/04/2011 | £ / R On 19 September 2011 | 11.55  | C            | Foreign Exchange Future | 0.29300   | 0.24900                         | 0             |
| 05/04/2011 | £ / R On 19 September 2011 | 11.45  | C            | Foreign Exchange Future | 0.32400   | 0.27600                         | 0             |
| 05/04/2011 | £ / R On 19 September 2011 | 11.65  | C            | Foreign Exchange Future | 0.26500   | 0.22500                         | 0             |
| 05/04/2011 | £ / R On 19 September 2011 | 12.10  | C            | Foreign Exchange Future | 0.17000   | 0.14300                         | 0             |
| 05/04/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 1.08400   | 1.19900                         | 200           |
| 05/04/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.72900   | 0.83100                         | 100           |
| 05/04/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.58800   | 0.68200                         | 0             |
| 05/04/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.65700   | 0.75500                         | 0             |
| 05/04/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.62200   | 0.71800                         | 0             |
| 05/04/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.31840  | 11.17510                        | 456           |
| 05/04/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.43300   | 0.38200                         | 0             |
| 05/04/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.28900   | 0.25300                         | 0             |
| 05/04/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.41700   | 0.36800                         | 0             |
| 05/04/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.44900   | 0.39700                         | 0             |
| 05/04/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.73100   | 0.82200                         | 0             |
| 05/04/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.79900   | 0.89300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/04/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.17100   | 1.27800                         | 250           |
| 05/04/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.76500   | 0.85700                         | 0             |
| 05/04/2011 | ¥ / R On 13 June 2011      |        |              | Foreign Exchange Future | 0.08040   | 0.08060                         | 647           |
| 05/04/2011 | ¥ / R On 13 June 2011      | 0.09   | C            | Foreign Exchange Future | 0.00094   | 0.00103                         | 0             |
| 05/04/2011 | ¥ / R On 13 June 2011      | 0.10   | C            | Foreign Exchange Future | 0.00013   | 0.00016                         | 0             |
| 05/04/2011 | ¥ / R On 13 June 2011      | 0.08   | C            | Foreign Exchange Future | 0.00584   | 0.00604                         | 0             |
| 05/04/2011 | ¥ / R On 13 June 2011      | 0.08   | P            | Foreign Exchange Future | 0.00044   | 0.00044                         | 0             |
| 05/04/2011 | ¥ / R On 13 June 2011      | 0.10   | P            | Foreign Exchange Future | 0.01473   | 0.01456                         | 0             |
| 05/04/2011 | ¥ / R On 13 June 2011      | 0.09   | P            | Foreign Exchange Future | 0.00554   | 0.00543                         | 0             |
| 05/04/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08170   | 0.08190                         | 16,271        |
| 05/04/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00455   | 0.00467                         | 0             |
| 05/04/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01188   | 0.01208                         | 0             |
| 05/04/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00166   | 0.00171                         | 0             |
| 05/04/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00996   | 0.00981                         | 0             |
| 05/04/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00018   | 0.00018                         | 0             |
| 05/04/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00285   | 0.00277                         | 0             |
| 05/04/2011 | € / R On 13 June 2011      |        |              | Foreign Exchange Future | 9.63550   | 9.61350                         | 15,746        |
| 05/04/2011 | € / R On 13 June 2011      | 9.80   | C            | Foreign Exchange Future | 0.13800   | 0.13900                         | 0             |
| 05/04/2011 | € / R On 13 June 2011      | 9.85   | C            | Foreign Exchange Future | 0.12300   | 0.12500                         | 0             |
| 05/04/2011 | € / R On 13 June 2011      | 9.75   | C            | Foreign Exchange Future | 0.15500   | 0.15500                         | 0             |
| 05/04/2011 | € / R On 13 June 2011      | 9.75   | P            | Foreign Exchange Future | 0.27000   | 0.29200                         | 0             |
| 05/04/2011 | € / R On 13 June 2011      | 9.85   | P            | Foreign Exchange Future | 0.33800   | 0.36200                         | 0             |
| 05/04/2011 | € / R On 13 June 2011      | 9.80   | P            | Foreign Exchange Future | 0.30300   | 0.32600                         | 0             |
| 05/04/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.75200   | 9.72960                         | 50,917        |
| 05/04/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.39700   | 0.38600                         | 0             |
| 05/04/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.37000   | 0.36100                         | 0             |
| 05/04/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.42400   | 0.41300                         | 0             |
| 05/04/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.27200   | 0.28300                         | 0             |
| 05/04/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.31800   | 0.33100                         | 0             |
| 05/04/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.29500   | 0.30600                         | 0             |
| 05/04/2011 | € / R On 19 December 2011  |        |              | Foreign Exchange Future | 9.86000   | 9.83720                         | 300           |
| 05/04/2011 | € / R On 19 December 2011  | 9.80   | C            | Foreign Exchange Future | 0.47500   | 0.46800                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/04/2011 | € / R On 19 December 2011     | 9.75   | C            | Foreign Exchange Future | 0.50000   | 0.49200                         | 0             |
| 05/04/2011 | € / R On 19 December 2011     | 9.85   | C            | Foreign Exchange Future | 0.45100   | 0.44400                         | 0             |
| 05/04/2011 | € / R On 19 December 2011     | 9.85   | P            | Foreign Exchange Future | 0.44100   | 0.45700                         | 0             |
| 05/04/2011 | € / R On 19 December 2011     | 9.75   | P            | Foreign Exchange Future | 0.39000   | 0.40500                         | 0             |
| 05/04/2011 | € / R On 19 December 2011     | 9.80   | P            | Foreign Exchange Future | 0.41500   | 0.43100                         | 0             |
| 05/04/2011 | AU\$ / R On 13 June 2011      |        |              | Foreign Exchange Future | 6.96820   | 6.93910                         | 13,275        |
| 05/04/2011 | AU\$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.34500   | 0.32400                         | 0             |
| 05/04/2011 | AU\$ / R On 13 June 2011      | 6.70   | C            | Foreign Exchange Future | 0.30300   | 0.28300                         | 0             |
| 05/04/2011 | AU\$ / R On 13 June 2011      | 6.60   | C            | Foreign Exchange Future | 0.38900   | 0.36600                         | 0             |
| 05/04/2011 | AU\$ / R On 13 June 2011      | 6.60   | P            | Foreign Exchange Future | 0.02100   | 0.02700                         | 0             |
| 05/04/2011 | AU\$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.03500   | 0.04400                         | 0             |
| 05/04/2011 | AU\$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.02700   | 0.03500                         | 0             |
| 05/04/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.98450   | 6.95510                         | 8,570         |
| 05/04/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.41600   | 0.39400                         | 0             |
| 05/04/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.45400   | 0.43100                         | 0             |
| 05/04/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.37900   | 0.35800                         | 0             |
| 05/04/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.09500   | 0.10300                         | 0             |
| 05/04/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.07000   | 0.07600                         | 0             |
| 05/04/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.08200   | 0.08900                         | 0             |
| 05/04/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.00330   | 6.97310                         | 0             |
| 05/04/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.46700   | 0.44600                         | 0             |
| 05/04/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.50200   | 0.48000                         | 0             |
| 05/04/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.43300   | 0.41200                         | 0             |
| 05/04/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.13000   | 0.13900                         | 0             |
| 05/04/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.09900   | 0.10700                         | 0             |
| 05/04/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.11400   | 0.12300                         | 0             |
| 05/04/2011 | AU\$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 7.99660   | 7.94020                         | 0             |
| 05/04/2011 | AU\$ / R On 14 December 2015  | 7.30   | C            | Foreign Exchange Future | 1.26200   | 1.22400                         | 0             |
| 05/04/2011 | AU\$ / R On 14 December 2015  | 7.35   | C            | Foreign Exchange Future | 1.23400   | 1.19600                         | 0             |
| 05/04/2011 | AU\$ / R On 14 December 2015  | 7.25   | C            | Foreign Exchange Future | 1.29200   | 1.25300                         | 0             |
| 05/04/2011 | AU\$ / R On 14 December 2015  | 7.25   | P            | Foreign Exchange Future | 0.54500   | 0.56300                         | 0             |
| 05/04/2011 | AU\$ / R On 14 December 2015  | 7.35   | P            | Foreign Exchange Future | 0.58700   | 0.60600                         | 0             |
| 05/04/2011 | AU\$ / R On 14 December 2015  | 7.30   | P            | Foreign Exchange Future | 0.56500   | 0.58400                         | 0             |

| Date       | Contract Details             | Strike   | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 05/04/2011 | CAD/ R On 13 June 2011       |          |              | Foreign Exchange Future | 7.03220      | 6.98100                         | 0             |
| 05/04/2011 | CAD/ R On 13 June 2011       | 6.90     | C            | Foreign Exchange Future | 0.21400      | 0.18200                         | 0             |
| 05/04/2011 | CAD/ R On 13 June 2011       | 6.85     | C            | Foreign Exchange Future | 0.25000      | 0.21500                         | 0             |
| 05/04/2011 | CAD/ R On 13 June 2011       | 6.95     | C            | Foreign Exchange Future | 0.18100      | 0.15200                         | 0             |
| 05/04/2011 | CAD/ R On 13 June 2011       | 6.95     | P            | Foreign Exchange Future | 0.09900      | 0.12100                         | 0             |
| 05/04/2011 | CAD/ R On 13 June 2011       | 6.85     | P            | Foreign Exchange Future | 0.06800      | 0.08400                         | 0             |
| 05/04/2011 | CAD/ R On 13 June 2011       | 6.90     | P            | Foreign Exchange Future | 0.08200      | 0.10100                         | 0             |
| 05/04/2011 | CAD/ R On 19 September 2011  |          |              | Foreign Exchange Future | 7.11690      | 7.06470                         | 0             |
| 05/04/2011 | CAD/ R On 19 September 2011  | 7.25     | C            | Foreign Exchange Future | 0.15900      | 0.14300                         | 0             |
| 05/04/2011 | CAD/ R On 19 September 2011  | 7.30     | C            | Foreign Exchange Future | 0.14300      | 0.12900                         | 0             |
| 05/04/2011 | CAD/ R On 19 September 2011  | 7.20     | C            | Foreign Exchange Future | 0.17700      | 0.15900                         | 0             |
| 05/04/2011 | CAD/ R On 19 September 2011  | 7.20     | P            | Foreign Exchange Future | 0.26000      | 0.29400                         | 0             |
| 05/04/2011 | CAD/ R On 19 September 2011  | 7.30     | P            | Foreign Exchange Future | 0.32600      | 0.36400                         | 0             |
| 05/04/2011 | CAD/ R On 19 September 2011  | 7.25     | P            | Foreign Exchange Future | 0.29200      | 0.32800                         | 0             |
| 05/04/2011 | CHF / R On 13 June 2011      |          |              | Foreign Exchange Future | 7.36060      | 7.35900                         | 900           |
| 05/04/2011 | CHF / R On 13 June 2011      | 7.10     | C            | Foreign Exchange Future | 0.35200      | 0.35400                         | 0             |
| 05/04/2011 | CHF / R On 13 June 2011      | 7.05     | C            | Foreign Exchange Future | 0.38900      | 0.39100                         | 0             |
| 05/04/2011 | CHF / R On 13 June 2011      | 7.15     | C            | Foreign Exchange Future | 0.31600      | 0.31800                         | 0             |
| 05/04/2011 | CHF / R On 13 June 2011      | 7.15     | P            | Foreign Exchange Future | 0.10500      | 0.10900                         | 0             |
| 05/04/2011 | CHF / R On 13 June 2011      | 7.05     | P            | Foreign Exchange Future | 0.07800      | 0.08200                         | 0             |
| 05/04/2011 | CHF / R On 13 June 2011      | 7.10     | P            | Foreign Exchange Future | 0.09100      | 0.09500                         | 0             |
| 05/04/2011 | CHF / R On 19 September 2011 |          |              | Foreign Exchange Future | 7.47350      | 7.47160                         | 0             |
| 05/04/2011 | CHF / R On 19 September 2011 | 7.65     | C            | Foreign Exchange Future | 0.23800      | 0.23900                         | 0             |
| 05/04/2011 | CHF / R On 19 September 2011 | 7.70     | C            | Foreign Exchange Future | 0.22100      | 0.22200                         | 0             |
| 05/04/2011 | CHF / R On 19 September 2011 | 7.60     | C            | Foreign Exchange Future | 0.25600      | 0.25700                         | 0             |
| 05/04/2011 | CHF / R On 19 September 2011 | 7.60     | P            | Foreign Exchange Future | 0.38300      | 0.38500                         | 0             |
| 05/04/2011 | CHF / R On 19 September 2011 | 7.70     | P            | Foreign Exchange Future | 0.44800      | 0.45000                         | 0             |
| 05/04/2011 | CHF / R On 19 September 2011 | 7.65     | P            | Foreign Exchange Future | 0.41500      | 0.41700                         | 0             |
| 05/04/2011 | RAIN On 13 June 2011         |          |              | Foreign Exchange Future | 13,658.86000 | 13,612.73000                    | 0             |
| 05/04/2011 | RAIN On 13 June 2011         | 13500.00 | C            | Foreign Exchange Future | 158.90000    | 112.70000                       | 0             |
| 05/04/2011 | RAIN On 13 June 2011         | 13500.01 | C            | Foreign Exchange Future | 158.90000    | 112.70000                       | 0             |
| 05/04/2011 | RAIN On 13 June 2011         | 13499.99 | C            | Foreign Exchange Future | 158.90000    | 112.70000                       | 0             |

| Date       | Contract Details            | Strike   | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|----------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/04/2011 | RAIN On 13 June 2011        | 13499.99 | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/04/2011 | RAIN On 13 June 2011        | 13500.01 | P            | Foreign Exchange Future | 0.10000   | 0.00000                         | 0             |
| 05/04/2011 | RAIN On 13 June 2011        | 13500.00 | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/04/2011 | YUAN/R On 13 June 2011      |          |              | Foreign Exchange Future | 1.04210   | 1.03760                         | 0             |
| 05/04/2011 | YUAN/R On 13 June 2011      | 1.05     | C            | Foreign Exchange Future | 0.02110   | 0.01990                         | 0             |
| 05/04/2011 | YUAN/R On 13 June 2011      | 1.10     | C            | Foreign Exchange Future | 0.00860   | 0.00830                         | 0             |
| 05/04/2011 | YUAN/R On 13 June 2011      | 1.00     | C            | Foreign Exchange Future | 0.04950   | 0.04650                         | 0             |
| 05/04/2011 | YUAN/R On 13 June 2011      | 1.00     | P            | Foreign Exchange Future | 0.00740   | 0.00890                         | 0             |
| 05/04/2011 | YUAN/R On 13 June 2011      | 1.10     | P            | Foreign Exchange Future | 0.06650   | 0.07070                         | 0             |
| 05/04/2011 | YUAN/R On 13 June 2011      | 1.05     | P            | Foreign Exchange Future | 0.02900   | 0.03230                         | 0             |
| 05/04/2011 | YUAN/R On 19 September 2011 |          |              | Foreign Exchange Future | 1.06100   | 1.05640                         | 0             |
| 05/04/2011 | YUAN/R On 19 September 2011 | 1.10     | C            | Foreign Exchange Future | 0.02790   | 0.02670                         | 0             |
| 05/04/2011 | YUAN/R On 19 September 2011 | 1.05     | C            | Foreign Exchange Future | 0.04600   | 0.04400                         | 0             |
| 05/04/2011 | YUAN/R On 19 September 2011 | 1.15     | C            | Foreign Exchange Future | 0.01730   | 0.01660                         | 0             |
| 05/04/2011 | YUAN/R On 19 September 2011 | 1.15     | P            | Foreign Exchange Future | 0.10630   | 0.11020                         | 0             |
| 05/04/2011 | YUAN/R On 19 September 2011 | 1.05     | P            | Foreign Exchange Future | 0.03500   | 0.03760                         | 0             |
| 05/04/2011 | YUAN/R On 19 September 2011 | 1.10     | P            | Foreign Exchange Future | 0.06690   | 0.07030                         | 0             |
| 06/04/2011 | \$ / R On 13 June 2011      |          |              | Foreign Exchange Future | 6.74720   | 6.79560                         | 410,043       |
| 06/04/2011 | \$ / R On 13 June 2011      | 7.45     | C            | Foreign Exchange Future | 0.01800   | 0.02200                         | 0             |
| 06/04/2011 | \$ / R On 13 June 2011      | 7.50     | C            | Foreign Exchange Future | 0.01600   | 0.01900                         | 800           |
| 06/04/2011 | \$ / R On 13 June 2011      | 6.80     | C            | Foreign Exchange Future | 0.13400   | 0.00000                         | 100           |
| 06/04/2011 | \$ / R On 13 June 2011      | 6.85     | C            | Foreign Exchange Future | 0.11600   | 0.13600                         | 0             |
| 06/04/2011 | \$ / R On 13 June 2011      | 6.90     | C            | Foreign Exchange Future | 0.10000   | 0.11700                         | 2,650         |
| 06/04/2011 | \$ / R On 13 June 2011      | 6.50     | C            | Foreign Exchange Future | 0.31500   | 0.35400                         | 0             |
| 06/04/2011 | \$ / R On 13 June 2011      | 7.10     | C            | Foreign Exchange Future | 0.05400   | 0.06500                         | 650           |
| 06/04/2011 | \$ / R On 13 June 2011      | 7.00     | C            | Foreign Exchange Future | 0.07400   | 0.08700                         | 19,330        |
| 06/04/2011 | \$ / R On 13 June 2011      | 7.35     | C            | Foreign Exchange Future | 0.02500   | 0.03000                         | 5,500         |
| 06/04/2011 | \$ / R On 13 June 2011      | 6.95     | C            | Foreign Exchange Future | 0.08600   | 0.10100                         | 100           |
| 06/04/2011 | \$ / R On 13 June 2011      | 6.65     | C            | Foreign Exchange Future | 0.21200   | 0.24500                         | 0             |
| 06/04/2011 | \$ / R On 13 June 2011      | 7.40     | C            | Foreign Exchange Future | 0.02100   | 0.02600                         | 7,200         |
| 06/04/2011 | \$ / R On 13 June 2011      | 6.70     | C            | Foreign Exchange Future | 0.18300   | 0.21300                         | 0             |
| 06/04/2011 | \$ / R On 13 June 2011      | 7.20     | C            | Foreign Exchange Future | 0.04000   | 0.04700                         | 1,690         |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/04/2011 | \$ / R On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.06300   | 0.07500                         | 6,000         |
| 06/04/2011 | \$ / R On 13 June 2011      | 8.00   | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 500           |
| 06/04/2011 | \$ / R On 13 June 2011      | 7.80   | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 1,000         |
| 06/04/2011 | \$ / R On 13 June 2011      | 7.25   | C            | Foreign Exchange Future | 0.03400   | 0.04100                         | 1,000         |
| 06/04/2011 | \$ / R On 13 June 2011      | 7.30   | C            | Foreign Exchange Future | 0.02900   | 0.03500                         | 250           |
| 06/04/2011 | \$ / R On 13 June 2011      | 7.30   | P            | Foreign Exchange Future | 0.58200   | 0.53900                         | 0             |
| 06/04/2011 | \$ / R On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.40700   | 0.36900                         | 0             |
| 06/04/2011 | \$ / R On 13 June 2011      | 7.25   | P            | Foreign Exchange Future | 0.53700   | 0.49500                         | 0             |
| 06/04/2011 | \$ / R On 13 June 2011      | 7.80   | P            | Foreign Exchange Future | 1.05900   | 1.01200                         | 0             |
| 06/04/2011 | \$ / R On 13 June 2011      | 8.00   | P            | Foreign Exchange Future | 1.25700   | 1.20800                         | 0             |
| 06/04/2011 | \$ / R On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.36600   | 0.32900                         | 0             |
| 06/04/2011 | \$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.13600   | 0.11700                         | 300           |
| 06/04/2011 | \$ / R On 13 June 2011      | 7.20   | P            | Foreign Exchange Future | 0.49300   | 0.45100                         | 0             |
| 06/04/2011 | \$ / R On 13 June 2011      | 7.40   | P            | Foreign Exchange Future | 0.67400   | 0.63000                         | 1,000         |
| 06/04/2011 | \$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.11500   | 0.09900                         | 7,200         |
| 06/04/2011 | \$ / R On 13 June 2011      | 6.95   | P            | Foreign Exchange Future | 0.28900   | 0.25500                         | 0             |
| 06/04/2011 | \$ / R On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.62800   | 0.58400                         | 0             |
| 06/04/2011 | \$ / R On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.32700   | 0.29100                         | 3,000         |
| 06/04/2011 | \$ / R On 13 June 2011      | 6.50   | P            | Foreign Exchange Future | 0.06800   | 0.05800                         | 100           |
| 06/04/2011 | \$ / R On 13 June 2011      | 6.80   | P            | Foreign Exchange Future | 0.18700   | 0.00000                         | 0             |
| 06/04/2011 | \$ / R On 13 June 2011      | 6.85   | P            | Foreign Exchange Future | 0.21900   | 0.19000                         | 2,400         |
| 06/04/2011 | \$ / R On 13 June 2011      | 6.90   | P            | Foreign Exchange Future | 0.25300   | 0.22100                         | 0             |
| 06/04/2011 | \$ / R On 13 June 2011      | 7.50   | P            | Foreign Exchange Future | 0.76900   | 0.72300                         | 0             |
| 06/04/2011 | \$ / R On 13 June 2011      | 7.45   | P            | Foreign Exchange Future | 0.72100   | 0.67600                         | 0             |
| 06/04/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.84730   | 6.89550                         | 114,297       |
| 06/04/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.05400   | 0.05800                         | 0             |
| 06/04/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.05200   | 0.05500                         | 0             |
| 06/04/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.05800   | 0.06200                         | 3,000         |
| 06/04/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.07200   | 0.07800                         | 2,800         |
| 06/04/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.12100   | 0.13100                         | 5,000         |
| 06/04/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.29200   | 0.31900                         | 0             |
| 06/04/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.24800   | 0.26800                         | 0             |
| 06/04/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.11300   | 0.12200                         | 10,000        |
| 06/04/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.09300   | 0.10000                         | 200           |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/04/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.34600   | 0.37600                         | 0             |
| 06/04/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.19900   | 0.18100                         | 5,000         |
| 06/04/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.84600   | 0.80500                         | 0             |
| 06/04/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.30100   | 0.27300                         | 10,000        |
| 06/04/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.71600   | 0.67700                         | 0             |
| 06/04/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.24500   | 0.22400                         | 10,000        |
| 06/04/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.67400   | 0.63600                         | 2,800         |
| 06/04/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.21100   | 1.16700                         | 0             |
| 06/04/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 1.02500   | 0.98300                         | 0             |
| 06/04/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.30500   | 1.26000                         | 0             |
| 06/04/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.25700   | 1.21300                         | 0             |
| 06/04/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.94290   | 6.99250                         | 8,579         |
| 06/04/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.22100   | 0.23400                         | 0             |
| 06/04/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.21000   | 0.22200                         | 0             |
| 06/04/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.23300   | 0.24700                         | 0             |
| 06/04/2011 | \$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.59000   | 0.55500                         | 0             |
| 06/04/2011 | \$ / R On 19 December 2011  | 7.40   | P            | Foreign Exchange Future | 0.66700   | 0.63000                         | 0             |
| 06/04/2011 | \$ / R On 19 December 2011  | 7.35   | P            | Foreign Exchange Future | 0.62800   | 0.59200                         | 0             |
| 06/04/2011 | \$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.04530   | 7.09670                         | 638           |
| 06/04/2011 | \$ / R On 19 March 2012     | 7.04   | C            | Foreign Exchange Future | 0.42200   | 0.44700                         | 0             |
| 06/04/2011 | \$ / R On 19 March 2012     | 7.09   | C            | Foreign Exchange Future | 0.40200   | 0.42400                         | 0             |
| 06/04/2011 | \$ / R On 19 March 2012     | 6.99   | C            | Foreign Exchange Future | 0.44500   | 0.47100                         | 0             |
| 06/04/2011 | \$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 0.43900   | 0.46400                         | 0             |
| 06/04/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.39400   | 0.36700                         | 1,000         |
| 06/04/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.38600   | 0.36000                         | 0             |
| 06/04/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.44300   | 0.41300                         | 0             |
| 06/04/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.41300   | 0.38600                         | 0             |
| 06/04/2011 | \$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 9.00840   | 9.05580                         | 0             |
| 06/04/2011 | \$ / R On 14 December 2015  | 9.20   | C            | Foreign Exchange Future | 1.35700   | 1.35000                         | 0             |
| 06/04/2011 | \$ / R On 14 December 2015  | 9.25   | C            | Foreign Exchange Future | 1.34100   | 1.33400                         | 0             |
| 06/04/2011 | \$ / R On 14 December 2015  | 9.15   | C            | Foreign Exchange Future | 1.37300   | 1.36600                         | 0             |
| 06/04/2011 | \$ / R On 14 December 2015  | 9.15   | P            | Foreign Exchange Future | 1.51500   | 1.46000                         | 0             |
| 06/04/2011 | \$ / R On 14 December 2015  | 9.25   | P            | Foreign Exchange Future | 1.58300   | 1.52800                         | 0             |
| 06/04/2011 | \$ / R On 14 December 2015  | 9.20   | P            | Foreign Exchange Future | 1.54900   | 1.49400                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/04/2011 | \$ / R MAXI On 13 June 2011      |        |              | Foreign Exchange Future | 6.74720   | 6.79560                         | 280           |
| 06/04/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.06340   | 0.07511                         | 0             |
| 06/04/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.05428   | 0.06451                         | 0             |
| 06/04/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.07397   | 0.08733                         | 0             |
| 06/04/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.02481   | 0.02983                         | 0             |
| 06/04/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.62761   | 0.58423                         | 60            |
| 06/04/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.32677   | 0.29173                         | 0             |
| 06/04/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.40708   | 0.36891                         | 0             |
| 06/04/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.36620   | 0.32951                         | 0             |
| 06/04/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.84730   | 6.89550                         | 0             |
| 06/04/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.18435   | 0.19978                         | 0             |
| 06/04/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.17146   | 0.18581                         | 0             |
| 06/04/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.19833   | 0.21491                         | 0             |
| 06/04/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.40103   | 0.36941                         | 0             |
| 06/04/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.47416   | 0.44031                         | 0             |
| 06/04/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.43705   | 0.40428                         | 0             |
| 06/04/2011 | £ / R On 13 June 2011            |        |              | Foreign Exchange Future | 11.00110  | 11.04580                        | 26,963        |
| 06/04/2011 | £ / R On 13 June 2011            | 11.85  | C            | Foreign Exchange Future | 0.04200   | 0.05000                         | 0             |
| 06/04/2011 | £ / R On 13 June 2011            | 11.90  | C            | Foreign Exchange Future | 0.03800   | 0.04500                         | 0             |
| 06/04/2011 | £ / R On 13 June 2011            | 11.80  | C            | Foreign Exchange Future | 0.04700   | 0.05500                         | 0             |
| 06/04/2011 | £ / R On 13 June 2011            | 10.75  | C            | Foreign Exchange Future | 0.38300   | 0.41800                         | 0             |
| 06/04/2011 | £ / R On 13 June 2011            | 11.45  | C            | Foreign Exchange Future | 0.09700   | 0.11100                         | 10            |
| 06/04/2011 | £ / R On 13 June 2011            | 11.55  | C            | Foreign Exchange Future | 0.07900   | 0.09100                         | 0             |
| 06/04/2011 | £ / R On 13 June 2011            | 11.95  | C            | Foreign Exchange Future | 0.03500   | 0.04100                         | 0             |
| 06/04/2011 | £ / R On 13 June 2011            | 11.95  | P            | Foreign Exchange Future | 0.98400   | 0.94500                         | 100           |
| 06/04/2011 | £ / R On 13 June 2011            | 11.55  | P            | Foreign Exchange Future | 0.62800   | 0.59500                         | 100           |
| 06/04/2011 | £ / R On 13 June 2011            | 10.75  | P            | Foreign Exchange Future | 0.13200   | 0.12200                         | 10            |
| 06/04/2011 | £ / R On 13 June 2011            | 11.45  | P            | Foreign Exchange Future | 0.54600   | 0.51500                         | 0             |
| 06/04/2011 | £ / R On 13 June 2011            | 11.80  | P            | Foreign Exchange Future | 0.84600   | 0.80900                         | 0             |
| 06/04/2011 | £ / R On 13 June 2011            | 11.90  | P            | Foreign Exchange Future | 0.93700   | 0.89900                         | 0             |
| 06/04/2011 | £ / R On 13 June 2011            | 11.85  | P            | Foreign Exchange Future | 0.89100   | 0.85400                         | 0             |
| 06/04/2011 | £ / R On 19 September 2011       |        |              | Foreign Exchange Future | 11.14320  | 11.18610                        | 29,955        |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/04/2011 | £ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.29100   | 0.30800                         | 0             |
| 06/04/2011 | £ / R On 19 September 2011 | 11.55  | C            | Foreign Exchange Future | 0.27600   | 0.29300                         | 0             |
| 06/04/2011 | £ / R On 19 September 2011 | 11.45  | C            | Foreign Exchange Future | 0.30600   | 0.32400                         | 0             |
| 06/04/2011 | £ / R On 19 September 2011 | 11.65  | C            | Foreign Exchange Future | 0.24900   | 0.26500                         | 0             |
| 06/04/2011 | £ / R On 19 September 2011 | 12.10  | C            | Foreign Exchange Future | 0.15900   | 0.17000                         | 0             |
| 06/04/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 1.11600   | 1.08400                         | 200           |
| 06/04/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.75600   | 0.72900                         | 100           |
| 06/04/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.61300   | 0.58800                         | 0             |
| 06/04/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.68300   | 0.65700                         | 0             |
| 06/04/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.64800   | 0.62200                         | 0             |
| 06/04/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.27510  | 11.31840                        | 456           |
| 06/04/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.40500   | 0.43300                         | 0             |
| 06/04/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.39000   | 0.41700                         | 0             |
| 06/04/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.42100   | 0.44900                         | 0             |
| 06/04/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.26800   | 0.28900                         | 0             |
| 06/04/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.19300   | 1.17100                         | 250           |
| 06/04/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.74600   | 0.73100                         | 0             |
| 06/04/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.81500   | 0.79900                         | 0             |
| 06/04/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.78000   | 0.76500                         | 0             |
| 06/04/2011 | ¥ / R On 13 June 2011      |        |              | Foreign Exchange Future | 0.07900   | 0.08040                         | 647           |
| 06/04/2011 | ¥ / R On 13 June 2011      | 0.09   | C            | Foreign Exchange Future | 0.00067   | 0.00094                         | 0             |
| 06/04/2011 | ¥ / R On 13 June 2011      | 0.10   | C            | Foreign Exchange Future | 0.00007   | 0.00013                         | 0             |
| 06/04/2011 | ¥ / R On 13 June 2011      | 0.08   | C            | Foreign Exchange Future | 0.00467   | 0.00584                         | 0             |
| 06/04/2011 | ¥ / R On 13 June 2011      | 0.08   | P            | Foreign Exchange Future | 0.00067   | 0.00044                         | 0             |
| 06/04/2011 | ¥ / R On 13 June 2011      | 0.10   | P            | Foreign Exchange Future | 0.01607   | 0.01473                         | 0             |
| 06/04/2011 | ¥ / R On 13 June 2011      | 0.09   | P            | Foreign Exchange Future | 0.00667   | 0.00554                         | 0             |
| 06/04/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08030   | 0.08170                         | 16,271        |
| 06/04/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00384   | 0.00455                         | 0             |
| 06/04/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01058   | 0.01188                         | 0             |
| 06/04/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00137   | 0.00166                         | 0             |
| 06/04/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.01107   | 0.00996                         | 0             |
| 06/04/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00028   | 0.00018                         | 0             |
| 06/04/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00354   | 0.00285                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/04/2011 | € / R On 13 June 2011         |        |              | Foreign Exchange Future | 9.66300   | 9.63550                         | 15,747        |
| 06/04/2011 | € / R On 13 June 2011         | 9.80   | C            | Foreign Exchange Future | 0.14800   | 0.13800                         | 0             |
| 06/04/2011 | € / R On 13 June 2011         | 9.75   | C            | Foreign Exchange Future | 0.16600   | 0.15500                         | 0             |
| 06/04/2011 | € / R On 13 June 2011         | 9.85   | C            | Foreign Exchange Future | 0.13200   | 0.12300                         | 0             |
| 06/04/2011 | € / R On 13 June 2011         | 9.85   | P            | Foreign Exchange Future | 0.31900   | 0.33800                         | 0             |
| 06/04/2011 | € / R On 13 June 2011         | 9.75   | P            | Foreign Exchange Future | 0.25300   | 0.27000                         | 0             |
| 06/04/2011 | € / R On 13 June 2011         | 9.80   | P            | Foreign Exchange Future | 0.28500   | 0.30300                         | 0             |
| 06/04/2011 | € / R On 19 September 2011    |        |              | Foreign Exchange Future | 9.78060   | 9.75200                         | 50,917        |
| 06/04/2011 | € / R On 19 September 2011    | 9.65   | C            | Foreign Exchange Future | 0.41600   | 0.39700                         | 0             |
| 06/04/2011 | € / R On 19 September 2011    | 9.70   | C            | Foreign Exchange Future | 0.38900   | 0.37000                         | 0             |
| 06/04/2011 | € / R On 19 September 2011    | 9.60   | C            | Foreign Exchange Future | 0.44300   | 0.42400                         | 0             |
| 06/04/2011 | € / R On 19 September 2011    | 9.60   | P            | Foreign Exchange Future | 0.26200   | 0.27200                         | 0             |
| 06/04/2011 | € / R On 19 September 2011    | 9.70   | P            | Foreign Exchange Future | 0.30800   | 0.31800                         | 0             |
| 06/04/2011 | € / R On 19 September 2011    | 9.65   | P            | Foreign Exchange Future | 0.28500   | 0.29500                         | 0             |
| 06/04/2011 | € / R On 19 December 2011     |        |              | Foreign Exchange Future | 9.88760   | 9.86000                         | 300           |
| 06/04/2011 | € / R On 19 December 2011     | 9.80   | C            | Foreign Exchange Future | 0.49300   | 0.47500                         | 0             |
| 06/04/2011 | € / R On 19 December 2011     | 9.75   | C            | Foreign Exchange Future | 0.51800   | 0.50000                         | 0             |
| 06/04/2011 | € / R On 19 December 2011     | 9.85   | C            | Foreign Exchange Future | 0.46800   | 0.45100                         | 0             |
| 06/04/2011 | € / R On 19 December 2011     | 9.85   | P            | Foreign Exchange Future | 0.43000   | 0.44100                         | 0             |
| 06/04/2011 | € / R On 19 December 2011     | 9.75   | P            | Foreign Exchange Future | 0.38000   | 0.39000                         | 0             |
| 06/04/2011 | € / R On 19 December 2011     | 9.80   | P            | Foreign Exchange Future | 0.40500   | 0.41500                         | 0             |
| 06/04/2011 | AU\$ / R On 13 June 2011      |        |              | Foreign Exchange Future | 6.98740   | 6.96820                         | 13,218        |
| 06/04/2011 | AU\$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.36300   | 0.34500                         | 0             |
| 06/04/2011 | AU\$ / R On 13 June 2011      | 6.70   | C            | Foreign Exchange Future | 0.32100   | 0.30300                         | 0             |
| 06/04/2011 | AU\$ / R On 13 June 2011      | 6.60   | C            | Foreign Exchange Future | 0.40700   | 0.38900                         | 0             |
| 06/04/2011 | AU\$ / R On 13 June 2011      | 6.60   | P            | Foreign Exchange Future | 0.02000   | 0.02100                         | 0             |
| 06/04/2011 | AU\$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.03400   | 0.03500                         | 0             |
| 06/04/2011 | AU\$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.02600   | 0.02700                         | 0             |
| 06/04/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.00490   | 6.98450                         | 8,570         |
| 06/04/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.43100   | 0.41600                         | 0             |
| 06/04/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.39400   | 0.37900                         | 0             |
| 06/04/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.47000   | 0.45400                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/04/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.06500   | 0.07000                         | 0             |
| 06/04/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.08900   | 0.09500                         | 0             |
| 06/04/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.07600   | 0.08200                         | 0             |
| 06/04/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.02290   | 7.00330                         | 0             |
| 06/04/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.48100   | 0.46700                         | 0             |
| 06/04/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.44600   | 0.43300                         | 0             |
| 06/04/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.51700   | 0.50200                         | 0             |
| 06/04/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.09400   | 0.09900                         | 0             |
| 06/04/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.12300   | 0.13000                         | 0             |
| 06/04/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.10800   | 0.11400                         | 0             |
| 06/04/2011 | AU\$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 8.04070   | 7.99660                         | 0             |
| 06/04/2011 | AU\$ / R On 14 December 2015  | 7.30   | C            | Foreign Exchange Future | 1.29500   | 1.26200                         | 0             |
| 06/04/2011 | AU\$ / R On 14 December 2015  | 7.35   | C            | Foreign Exchange Future | 1.26600   | 1.23400                         | 0             |
| 06/04/2011 | AU\$ / R On 14 December 2015  | 7.25   | C            | Foreign Exchange Future | 1.32500   | 1.29200                         | 0             |
| 06/04/2011 | AU\$ / R On 14 December 2015  | 7.25   | P            | Foreign Exchange Future | 0.53400   | 0.54500                         | 0             |
| 06/04/2011 | AU\$ / R On 14 December 2015  | 7.35   | P            | Foreign Exchange Future | 0.57500   | 0.58700                         | 0             |
| 06/04/2011 | AU\$ / R On 14 December 2015  | 7.30   | P            | Foreign Exchange Future | 0.55400   | 0.56500                         | 0             |
| 06/04/2011 | CAD/ R On 13 June 2011        |        |              | Foreign Exchange Future | 7.03430   | 7.03220                         | 0             |
| 06/04/2011 | CAD/ R On 13 June 2011        | 6.90   | C            | Foreign Exchange Future | 0.21500   | 0.21400                         | 0             |
| 06/04/2011 | CAD/ R On 13 June 2011        | 6.85   | C            | Foreign Exchange Future | 0.25000   | 0.25000                         | 0             |
| 06/04/2011 | CAD/ R On 13 June 2011        | 6.95   | C            | Foreign Exchange Future | 0.18100   | 0.18100                         | 0             |
| 06/04/2011 | CAD/ R On 13 June 2011        | 6.95   | P            | Foreign Exchange Future | 0.09700   | 0.09900                         | 0             |
| 06/04/2011 | CAD/ R On 13 June 2011        | 6.85   | P            | Foreign Exchange Future | 0.06600   | 0.06800                         | 0             |
| 06/04/2011 | CAD/ R On 13 June 2011        | 6.90   | P            | Foreign Exchange Future | 0.08100   | 0.08200                         | 0             |
| 06/04/2011 | CAD/ R On 19 September 2011   |        |              | Foreign Exchange Future | 7.12000   | 7.11690                         | 0             |
| 06/04/2011 | CAD/ R On 19 September 2011   | 7.25   | C            | Foreign Exchange Future | 0.16300   | 0.15900                         | 0             |
| 06/04/2011 | CAD/ R On 19 September 2011   | 7.30   | C            | Foreign Exchange Future | 0.14600   | 0.14300                         | 0             |
| 06/04/2011 | CAD/ R On 19 September 2011   | 7.20   | C            | Foreign Exchange Future | 0.18100   | 0.17700                         | 0             |
| 06/04/2011 | CAD/ R On 19 September 2011   | 7.20   | P            | Foreign Exchange Future | 0.26100   | 0.26000                         | 0             |
| 06/04/2011 | CAD/ R On 19 September 2011   | 7.30   | P            | Foreign Exchange Future | 0.32600   | 0.32600                         | 0             |
| 06/04/2011 | CAD/ R On 19 September 2011   | 7.25   | P            | Foreign Exchange Future | 0.29300   | 0.29200                         | 0             |
| 06/04/2011 | CHF / R On 13 June 2011       |        |              | Foreign Exchange Future | 7.36390   | 7.36060                         | 900           |

| Date       | Contract Details             | Strike   | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 06/04/2011 | CHF / R On 13 June 2011      | 7.10     | C            | Foreign Exchange Future | 0.35100      | 0.35200                         | 0             |
| 06/04/2011 | CHF / R On 13 June 2011      | 7.05     | C            | Foreign Exchange Future | 0.38900      | 0.38900                         | 0             |
| 06/04/2011 | CHF / R On 13 June 2011      | 7.15     | C            | Foreign Exchange Future | 0.31400      | 0.31600                         | 0             |
| 06/04/2011 | CHF / R On 13 June 2011      | 7.15     | P            | Foreign Exchange Future | 0.10000      | 0.10500                         | 0             |
| 06/04/2011 | CHF / R On 13 June 2011      | 7.05     | P            | Foreign Exchange Future | 0.07500      | 0.07800                         | 0             |
| 06/04/2011 | CHF / R On 13 June 2011      | 7.10     | P            | Foreign Exchange Future | 0.08700      | 0.09100                         | 0             |
| 06/04/2011 | CHF / R On 19 September 2011 |          |              | Foreign Exchange Future | 7.47720      | 7.47350                         | 0             |
| 06/04/2011 | CHF / R On 19 September 2011 | 7.65     | C            | Foreign Exchange Future | 0.23700      | 0.23800                         | 0             |
| 06/04/2011 | CHF / R On 19 September 2011 | 7.70     | C            | Foreign Exchange Future | 0.22000      | 0.22100                         | 0             |
| 06/04/2011 | CHF / R On 19 September 2011 | 7.60     | C            | Foreign Exchange Future | 0.25500      | 0.25600                         | 0             |
| 06/04/2011 | CHF / R On 19 September 2011 | 7.60     | P            | Foreign Exchange Future | 0.37800      | 0.38300                         | 0             |
| 06/04/2011 | CHF / R On 19 September 2011 | 7.70     | P            | Foreign Exchange Future | 0.44300      | 0.44800                         | 0             |
| 06/04/2011 | CHF / R On 19 September 2011 | 7.65     | P            | Foreign Exchange Future | 0.41000      | 0.41500                         | 0             |
| 06/04/2011 | RAIN On 13 June 2011         |          |              | Foreign Exchange Future | 13,601.67000 | 13,658.86000                    | 0             |
| 06/04/2011 | RAIN On 13 June 2011         | 13500.00 | C            | Foreign Exchange Future | 101.70000    | 158.90000                       | 0             |
| 06/04/2011 | RAIN On 13 June 2011         | 13500.01 | C            | Foreign Exchange Future | 101.70000    | 158.90000                       | 0             |
| 06/04/2011 | RAIN On 13 June 2011         | 13499.99 | C            | Foreign Exchange Future | 101.70000    | 158.90000                       | 0             |
| 06/04/2011 | RAIN On 13 June 2011         | 13499.99 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 06/04/2011 | RAIN On 13 June 2011         | 13500.01 | P            | Foreign Exchange Future | 0.00000      | 0.10000                         | 0             |
| 06/04/2011 | RAIN On 13 June 2011         | 13500.00 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 06/04/2011 | YUAN/R On 13 June 2011       |          |              | Foreign Exchange Future | 1.03320      | 1.04210                         | 0             |
| 06/04/2011 | YUAN/R On 13 June 2011       | 1.05     | C            | Foreign Exchange Future | 0.01750      | 0.02110                         | 0             |
| 06/04/2011 | YUAN/R On 13 June 2011       | 1.10     | C            | Foreign Exchange Future | 0.00700      | 0.00860                         | 0             |
| 06/04/2011 | YUAN/R On 13 June 2011       | 1.00     | C            | Foreign Exchange Future | 0.04270      | 0.04950                         | 0             |
| 06/04/2011 | YUAN/R On 13 June 2011       | 1.00     | P            | Foreign Exchange Future | 0.00950      | 0.00740                         | 0             |
| 06/04/2011 | YUAN/R On 13 June 2011       | 1.10     | P            | Foreign Exchange Future | 0.07380      | 0.06650                         | 0             |
| 06/04/2011 | YUAN/R On 13 June 2011       | 1.05     | P            | Foreign Exchange Future | 0.03430      | 0.02900                         | 0             |
| 06/04/2011 | YUAN/R On 19 September 2011  |          |              | Foreign Exchange Future | 1.05210      | 1.06100                         | 0             |
| 06/04/2011 | YUAN/R On 19 September 2011  | 1.10     | C            | Foreign Exchange Future | 0.02510      | 0.02790                         | 0             |
| 06/04/2011 | YUAN/R On 19 September 2011  | 1.05     | C            | Foreign Exchange Future | 0.04150      | 0.04600                         | 0             |
| 06/04/2011 | YUAN/R On 19 September 2011  | 1.15     | C            | Foreign Exchange Future | 0.01560      | 0.01730                         | 0             |
| 06/04/2011 | YUAN/R On 19 September 2011  | 1.15     | P            | Foreign Exchange Future | 0.11350      | 0.10630                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/04/2011 | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.03940   | 0.03500                         | 0             |
| 06/04/2011 | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.07300   | 0.06690                         | 0             |
| 07/04/2011 | \$ / R On 13 June 2011      |        |              | Foreign Exchange Future | 6.74430   | 6.74720                         | 410,286       |
| 07/04/2011 | \$ / R On 13 June 2011      | 7.45   | C            | Foreign Exchange Future | 0.01700   | 0.01800                         | 0             |
| 07/04/2011 | \$ / R On 13 June 2011      | 7.50   | C            | Foreign Exchange Future | 0.01400   | 0.01600                         | 800           |
| 07/04/2011 | \$ / R On 13 June 2011      | 6.80   | C            | Foreign Exchange Future | 0.12900   | 0.13400                         | 100           |
| 07/04/2011 | \$ / R On 13 June 2011      | 6.85   | C            | Foreign Exchange Future | 0.11100   | 0.11600                         | 0             |
| 07/04/2011 | \$ / R On 13 June 2011      | 6.90   | C            | Foreign Exchange Future | 0.09600   | 0.10000                         | 2,650         |
| 07/04/2011 | \$ / R On 13 June 2011      | 6.50   | C            | Foreign Exchange Future | 0.31000   | 0.31500                         | 0             |
| 07/04/2011 | \$ / R On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.05100   | 0.05400                         | 650           |
| 07/04/2011 | \$ / R On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.07000   | 0.07400                         | 19,330        |
| 07/04/2011 | \$ / R On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.02300   | 0.02500                         | 5,500         |
| 07/04/2011 | \$ / R On 13 June 2011      | 6.95   | C            | Foreign Exchange Future | 0.08200   | 0.08600                         | 100           |
| 07/04/2011 | \$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.20700   | 0.21200                         | 0             |
| 07/04/2011 | \$ / R On 13 June 2011      | 7.40   | C            | Foreign Exchange Future | 0.02000   | 0.02100                         | 7,200         |
| 07/04/2011 | \$ / R On 13 June 2011      | 6.70   | C            | Foreign Exchange Future | 0.17700   | 0.18300                         | 0             |
| 07/04/2011 | \$ / R On 13 June 2011      | 7.20   | C            | Foreign Exchange Future | 0.03700   | 0.04000                         | 1,690         |
| 07/04/2011 | \$ / R On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.06000   | 0.06300                         | 6,000         |
| 07/04/2011 | \$ / R On 13 June 2011      | 8.00   | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 500           |
| 07/04/2011 | \$ / R On 13 June 2011      | 7.80   | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 1,000         |
| 07/04/2011 | \$ / R On 13 June 2011      | 7.25   | C            | Foreign Exchange Future | 0.03200   | 0.03400                         | 1,000         |
| 07/04/2011 | \$ / R On 13 June 2011      | 7.30   | C            | Foreign Exchange Future | 0.02700   | 0.02900                         | 250           |
| 07/04/2011 | \$ / R On 13 June 2011      | 7.30   | P            | Foreign Exchange Future | 0.58300   | 0.58200                         | 0             |
| 07/04/2011 | \$ / R On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.40700   | 0.40700                         | 0             |
| 07/04/2011 | \$ / R On 13 June 2011      | 7.25   | P            | Foreign Exchange Future | 0.53800   | 0.53700                         | 0             |
| 07/04/2011 | \$ / R On 13 June 2011      | 7.80   | P            | Foreign Exchange Future | 1.06200   | 1.05900                         | 0             |
| 07/04/2011 | \$ / R On 13 June 2011      | 8.00   | P            | Foreign Exchange Future | 1.25900   | 1.25700                         | 0             |
| 07/04/2011 | \$ / R On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.36600   | 0.36600                         | 0             |
| 07/04/2011 | \$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.13300   | 0.13600                         | 300           |
| 07/04/2011 | \$ / R On 13 June 2011      | 7.20   | P            | Foreign Exchange Future | 0.49300   | 0.49300                         | 0             |
| 07/04/2011 | \$ / R On 13 June 2011      | 7.40   | P            | Foreign Exchange Future | 0.67600   | 0.67400                         | 1,000         |
| 07/04/2011 | \$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.11300   | 0.11500                         | 7,200         |
| 07/04/2011 | \$ / R On 13 June 2011      | 6.95   | P            | Foreign Exchange Future | 0.28800   | 0.28900                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/04/2011 | \$ / R On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.62900   | 0.62800                         | 0             |
| 07/04/2011 | \$ / R On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.32600   | 0.32700                         | 3,000         |
| 07/04/2011 | \$ / R On 13 June 2011      | 6.50   | P            | Foreign Exchange Future | 0.06600   | 0.06800                         | 100           |
| 07/04/2011 | \$ / R On 13 June 2011      | 6.80   | P            | Foreign Exchange Future | 0.18500   | 0.18700                         | 0             |
| 07/04/2011 | \$ / R On 13 June 2011      | 6.85   | P            | Foreign Exchange Future | 0.21700   | 0.21900                         | 2,400         |
| 07/04/2011 | \$ / R On 13 June 2011      | 6.90   | P            | Foreign Exchange Future | 0.25200   | 0.25300                         | 0             |
| 07/04/2011 | \$ / R On 13 June 2011      | 7.50   | P            | Foreign Exchange Future | 0.77000   | 0.76900                         | 0             |
| 07/04/2011 | \$ / R On 13 June 2011      | 7.45   | P            | Foreign Exchange Future | 0.72300   | 0.72100                         | 0             |
| 07/04/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.84330   | 6.84730                         | 114,417       |
| 07/04/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.05300   | 0.05400                         | 0             |
| 07/04/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.05000   | 0.05200                         | 0             |
| 07/04/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.05600   | 0.05800                         | 3,000         |
| 07/04/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.07000   | 0.07200                         | 2,800         |
| 07/04/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.11800   | 0.12100                         | 5,000         |
| 07/04/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.28700   | 0.29200                         | 0             |
| 07/04/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.24400   | 0.24800                         | 0             |
| 07/04/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.11000   | 0.11300                         | 10,000        |
| 07/04/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.09000   | 0.09300                         | 200           |
| 07/04/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.34200   | 0.34600                         | 0             |
| 07/04/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.19900   | 0.19900                         | 5,000         |
| 07/04/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.84700   | 0.84600                         | 0             |
| 07/04/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.30100   | 0.30100                         | 10,000        |
| 07/04/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.71700   | 0.71600                         | 0             |
| 07/04/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.24400   | 0.24500                         | 10,000        |
| 07/04/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.67500   | 0.67400                         | 2,800         |
| 07/04/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.21300   | 1.21100                         | 0             |
| 07/04/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 1.02700   | 1.02500                         | 0             |
| 07/04/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.30700   | 1.30500                         | 0             |
| 07/04/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.26000   | 1.25700                         | 0             |
| 07/04/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.93940   | 6.94290                         | 8,649         |
| 07/04/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.21700   | 0.22100                         | 0             |
| 07/04/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.20500   | 0.21000                         | 0             |
| 07/04/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.22900   | 0.23300                         | 0             |
| 07/04/2011 | \$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.59000   | 0.59000                         | 0             |



| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/04/2011 | \$ / R On 19 December 2011       | 7.40   | P            | Foreign Exchange Future | 0.66600   | 0.66700                         | 0             |
| 07/04/2011 | \$ / R On 19 December 2011       | 7.35   | P            | Foreign Exchange Future | 0.62800   | 0.62800                         | 0             |
| 07/04/2011 | \$ / R On 19 March 2012          |        |              | Foreign Exchange Future | 7.04130   | 7.04530                         | 638           |
| 07/04/2011 | \$ / R On 19 March 2012          | 7.04   | C            | Foreign Exchange Future | 0.41800   | 0.42200                         | 0             |
| 07/04/2011 | \$ / R On 19 March 2012          | 7.09   | C            | Foreign Exchange Future | 0.39800   | 0.40200                         | 0             |
| 07/04/2011 | \$ / R On 19 March 2012          | 6.99   | C            | Foreign Exchange Future | 0.44100   | 0.44500                         | 0             |
| 07/04/2011 | \$ / R On 19 March 2012          | 7.00   | C            | Foreign Exchange Future | 0.43400   | 0.43900                         | 0             |
| 07/04/2011 | \$ / R On 19 March 2012          | 7.00   | P            | Foreign Exchange Future | 0.39300   | 0.39400                         | 1,000         |
| 07/04/2011 | \$ / R On 19 March 2012          | 6.99   | P            | Foreign Exchange Future | 0.38600   | 0.38600                         | 0             |
| 07/04/2011 | \$ / R On 19 March 2012          | 7.09   | P            | Foreign Exchange Future | 0.44300   | 0.44300                         | 0             |
| 07/04/2011 | \$ / R On 19 March 2012          | 7.04   | P            | Foreign Exchange Future | 0.41300   | 0.41300                         | 0             |
| 07/04/2011 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.00910   | 9.00840                         | 0             |
| 07/04/2011 | \$ / R On 14 December 2015       | 9.20   | C            | Foreign Exchange Future | 1.35100   | 1.35700                         | 0             |
| 07/04/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.33500   | 1.34100                         | 0             |
| 07/04/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.36800   | 1.37300                         | 0             |
| 07/04/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.50900   | 1.51500                         | 0             |
| 07/04/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.57600   | 1.58300                         | 0             |
| 07/04/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.54200   | 1.54900                         | 0             |
| 07/04/2011 | \$ / R MAXI On 13 June 2011      |        |              | Foreign Exchange Future | 6.74430   | 6.74720                         | 280           |
| 07/04/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.05980   | 0.06340                         | 0             |
| 07/04/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.05099   | 0.05428                         | 0             |
| 07/04/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.07004   | 0.07397                         | 0             |
| 07/04/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.02287   | 0.02481                         | 0             |
| 07/04/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.62857   | 0.62761                         | 60            |
| 07/04/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.32574   | 0.32677                         | 0             |
| 07/04/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.40669   | 0.40708                         | 0             |
| 07/04/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.36550   | 0.36620                         | 0             |
| 07/04/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.84330   | 6.84730                         | 0             |
| 07/04/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.18087   | 0.18435                         | 0             |
| 07/04/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.16811   | 0.17146                         | 0             |
| 07/04/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.19472   | 0.19833                         | 0             |
| 07/04/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.40142   | 0.40103                         | 0             |
| 07/04/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.47481   | 0.47416                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/04/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.43757   | 0.43705                         | 0             |
| 07/04/2011 | £ / R On 13 June 2011            |        |              | Foreign Exchange Future | 10.99430  | 11.00110                        | 26,959        |
| 07/04/2011 | £ / R On 13 June 2011            | 11.85  | C            | Foreign Exchange Future | 0.03900   | 0.04200                         | 0             |
| 07/04/2011 | £ / R On 13 June 2011            | 11.90  | C            | Foreign Exchange Future | 0.03500   | 0.03800                         | 0             |
| 07/04/2011 | £ / R On 13 June 2011            | 11.80  | C            | Foreign Exchange Future | 0.04300   | 0.04700                         | 0             |
| 07/04/2011 | £ / R On 13 June 2011            | 10.75  | C            | Foreign Exchange Future | 0.37300   | 0.38300                         | 0             |
| 07/04/2011 | £ / R On 13 June 2011            | 11.45  | C            | Foreign Exchange Future | 0.09100   | 0.09700                         | 10            |
| 07/04/2011 | £ / R On 13 June 2011            | 11.55  | C            | Foreign Exchange Future | 0.07300   | 0.07900                         | 0             |
| 07/04/2011 | £ / R On 13 June 2011            | 11.95  | C            | Foreign Exchange Future | 0.03100   | 0.03500                         | 0             |
| 07/04/2011 | £ / R On 13 June 2011            | 11.95  | P            | Foreign Exchange Future | 0.98700   | 0.98400                         | 100           |
| 07/04/2011 | £ / R On 13 June 2011            | 11.55  | P            | Foreign Exchange Future | 0.62900   | 0.62800                         | 100           |
| 07/04/2011 | £ / R On 13 June 2011            | 10.75  | P            | Foreign Exchange Future | 0.12900   | 0.13200                         | 10            |
| 07/04/2011 | £ / R On 13 June 2011            | 11.45  | P            | Foreign Exchange Future | 0.54700   | 0.54600                         | 0             |
| 07/04/2011 | £ / R On 13 June 2011            | 11.80  | P            | Foreign Exchange Future | 0.84900   | 0.84600                         | 0             |
| 07/04/2011 | £ / R On 13 June 2011            | 11.90  | P            | Foreign Exchange Future | 0.94100   | 0.93700                         | 0             |
| 07/04/2011 | £ / R On 13 June 2011            | 11.85  | P            | Foreign Exchange Future | 0.89500   | 0.89100                         | 0             |
| 07/04/2011 | £ / R On 19 September 2011       |        |              | Foreign Exchange Future | 11.13500  | 11.14320                        | 29,955        |
| 07/04/2011 | £ / R On 19 September 2011       | 11.50  | C            | Foreign Exchange Future | 0.28500   | 0.29100                         | 0             |
| 07/04/2011 | £ / R On 19 September 2011       | 11.55  | C            | Foreign Exchange Future | 0.27100   | 0.27600                         | 0             |
| 07/04/2011 | £ / R On 19 September 2011       | 11.45  | C            | Foreign Exchange Future | 0.30000   | 0.30600                         | 0             |
| 07/04/2011 | £ / R On 19 September 2011       | 11.65  | C            | Foreign Exchange Future | 0.24400   | 0.24900                         | 0             |
| 07/04/2011 | £ / R On 19 September 2011       | 12.10  | C            | Foreign Exchange Future | 0.15500   | 0.15900                         | 0             |
| 07/04/2011 | £ / R On 19 September 2011       | 12.10  | P            | Foreign Exchange Future | 1.12000   | 1.11600                         | 200           |
| 07/04/2011 | £ / R On 19 September 2011       | 11.65  | P            | Foreign Exchange Future | 0.75900   | 0.75600                         | 100           |
| 07/04/2011 | £ / R On 19 September 2011       | 11.45  | P            | Foreign Exchange Future | 0.61500   | 0.61300                         | 0             |
| 07/04/2011 | £ / R On 19 September 2011       | 11.55  | P            | Foreign Exchange Future | 0.68600   | 0.68300                         | 0             |
| 07/04/2011 | £ / R On 19 September 2011       | 11.50  | P            | Foreign Exchange Future | 0.65000   | 0.64800                         | 0             |
| 07/04/2011 | £ / R On 19 December 2011        |        |              | Foreign Exchange Future | 11.26780  | 11.27510                        | 456           |
| 07/04/2011 | £ / R On 19 December 2011        | 11.65  | C            | Foreign Exchange Future | 0.40100   | 0.40500                         | 0             |
| 07/04/2011 | £ / R On 19 December 2011        | 11.70  | C            | Foreign Exchange Future | 0.38600   | 0.39000                         | 0             |
| 07/04/2011 | £ / R On 19 December 2011        | 11.60  | C            | Foreign Exchange Future | 0.41700   | 0.42100                         | 0             |
| 07/04/2011 | £ / R On 19 December 2011        | 12.20  | C            | Foreign Exchange Future | 0.26500   | 0.26800                         | 0             |
| 07/04/2011 | £ / R On 19 December 2011        | 12.20  | P            | Foreign Exchange Future | 1.19700   | 1.19300                         | 250           |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/04/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.74900   | 0.74600                         | 0             |
| 07/04/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.81800   | 0.81500                         | 0             |
| 07/04/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.78300   | 0.78000                         | 0             |
| 07/04/2011 | ¥ / R On 13 June 2011      |        |              | Foreign Exchange Future | 0.07920   | 0.07900                         | 657           |
| 07/04/2011 | ¥ / R On 13 June 2011      | 0.09   | C            | Foreign Exchange Future | 0.00068   | 0.00067                         | 0             |
| 07/04/2011 | ¥ / R On 13 June 2011      | 0.10   | C            | Foreign Exchange Future | 0.00007   | 0.00007                         | 0             |
| 07/04/2011 | ¥ / R On 13 June 2011      | 0.08   | C            | Foreign Exchange Future | 0.00482   | 0.00467                         | 0             |
| 07/04/2011 | ¥ / R On 13 June 2011      | 0.08   | P            | Foreign Exchange Future | 0.00062   | 0.00067                         | 0             |
| 07/04/2011 | ¥ / R On 13 June 2011      | 0.10   | P            | Foreign Exchange Future | 0.01587   | 0.01607                         | 0             |
| 07/04/2011 | ¥ / R On 13 June 2011      | 0.09   | P            | Foreign Exchange Future | 0.00648   | 0.00667                         | 0             |
| 07/04/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08050   | 0.08030                         | 16,271        |
| 07/04/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00393   | 0.00384                         | 0             |
| 07/04/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01076   | 0.01058                         | 0             |
| 07/04/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00139   | 0.00137                         | 0             |
| 07/04/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.01089   | 0.01107                         | 0             |
| 07/04/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00026   | 0.00028                         | 0             |
| 07/04/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00343   | 0.00354                         | 0             |
| 07/04/2011 | € / R On 13 June 2011      |        |              | Foreign Exchange Future | 9.62910   | 9.66300                         | 15,767        |
| 07/04/2011 | € / R On 13 June 2011      | 9.80   | C            | Foreign Exchange Future | 0.13500   | 0.14800                         | 0             |
| 07/04/2011 | € / R On 13 June 2011      | 9.75   | C            | Foreign Exchange Future | 0.15100   | 0.16600                         | 0             |
| 07/04/2011 | € / R On 13 June 2011      | 9.85   | C            | Foreign Exchange Future | 0.12000   | 0.13200                         | 0             |
| 07/04/2011 | € / R On 13 June 2011      | 9.85   | P            | Foreign Exchange Future | 0.34100   | 0.31900                         | 0             |
| 07/04/2011 | € / R On 13 June 2011      | 9.75   | P            | Foreign Exchange Future | 0.27200   | 0.25300                         | 0             |
| 07/04/2011 | € / R On 13 June 2011      | 9.80   | P            | Foreign Exchange Future | 0.30600   | 0.28500                         | 0             |
| 07/04/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.74380   | 9.78060                         | 50,917        |
| 07/04/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.39300   | 0.41600                         | 0             |
| 07/04/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.36700   | 0.38900                         | 0             |
| 07/04/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.42000   | 0.44300                         | 0             |
| 07/04/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.27600   | 0.26200                         | 0             |
| 07/04/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.32300   | 0.30800                         | 0             |
| 07/04/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.29900   | 0.28500                         | 0             |
| 07/04/2011 | € / R On 19 December 2011  |        |              | Foreign Exchange Future | 9.85060   | 9.88760                         | 350           |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/04/2011 | € / R On 19 December 2011     | 9.80   | C            | Foreign Exchange Future | 0.47000   | 0.49300                         | 0             |
| 07/04/2011 | € / R On 19 December 2011     | 9.75   | C            | Foreign Exchange Future | 0.49500   | 0.51800                         | 0             |
| 07/04/2011 | € / R On 19 December 2011     | 9.85   | C            | Foreign Exchange Future | 0.44600   | 0.46800                         | 0             |
| 07/04/2011 | € / R On 19 December 2011     | 9.85   | P            | Foreign Exchange Future | 0.44500   | 0.43000                         | 0             |
| 07/04/2011 | € / R On 19 December 2011     | 9.75   | P            | Foreign Exchange Future | 0.39400   | 0.38000                         | 0             |
| 07/04/2011 | € / R On 19 December 2011     | 9.80   | P            | Foreign Exchange Future | 0.41900   | 0.40500                         | 0             |
| 07/04/2011 | AU\$ / R On 13 June 2011      |        |              | Foreign Exchange Future | 7.00690   | 6.98740                         | 13,468        |
| 07/04/2011 | AU\$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.37900   | 0.36300                         | 0             |
| 07/04/2011 | AU\$ / R On 13 June 2011      | 6.70   | C            | Foreign Exchange Future | 0.33600   | 0.32100                         | 0             |
| 07/04/2011 | AU\$ / R On 13 June 2011      | 6.60   | C            | Foreign Exchange Future | 0.42400   | 0.40700                         | 0             |
| 07/04/2011 | AU\$ / R On 13 June 2011      | 6.60   | P            | Foreign Exchange Future | 0.01700   | 0.02000                         | 0             |
| 07/04/2011 | AU\$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.02900   | 0.03400                         | 0             |
| 07/04/2011 | AU\$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.02200   | 0.02600                         | 0             |
| 07/04/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.02220   | 7.00490                         | 8,820         |
| 07/04/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.44400   | 0.43100                         | 0             |
| 07/04/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.40600   | 0.39400                         | 0             |
| 07/04/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.48400   | 0.47000                         | 0             |
| 07/04/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.06200   | 0.06500                         | 0             |
| 07/04/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.08400   | 0.08900                         | 0             |
| 07/04/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.07200   | 0.07600                         | 0             |
| 07/04/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.03930   | 7.02290                         | 0             |
| 07/04/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.49300   | 0.48100                         | 0             |
| 07/04/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.45700   | 0.44600                         | 0             |
| 07/04/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.52900   | 0.51700                         | 0             |
| 07/04/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.09000   | 0.09400                         | 0             |
| 07/04/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.11800   | 0.12300                         | 0             |
| 07/04/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.10400   | 0.10800                         | 0             |
| 07/04/2011 | AU\$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 8.03490   | 8.04070                         | 0             |
| 07/04/2011 | AU\$ / R On 14 December 2015  | 7.30   | C            | Foreign Exchange Future | 1.29000   | 1.29500                         | 0             |
| 07/04/2011 | AU\$ / R On 14 December 2015  | 7.35   | C            | Foreign Exchange Future | 1.26100   | 1.26600                         | 0             |
| 07/04/2011 | AU\$ / R On 14 December 2015  | 7.25   | C            | Foreign Exchange Future | 1.32000   | 1.32500                         | 0             |
| 07/04/2011 | AU\$ / R On 14 December 2015  | 7.25   | P            | Foreign Exchange Future | 0.53500   | 0.53400                         | 0             |
| 07/04/2011 | AU\$ / R On 14 December 2015  | 7.35   | P            | Foreign Exchange Future | 0.57600   | 0.57500                         | 0             |

| Date       | Contract Details             | Strike   | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 07/04/2011 | AU\$ / R On 14 December 2015 | 7.30     | P            | Foreign Exchange Future | 0.55500      | 0.55400                         | 0             |
| 07/04/2011 | CAD/ R On 13 June 2011       |          |              | Foreign Exchange Future | 7.02050      | 7.03430                         | 0             |
| 07/04/2011 | CAD/ R On 13 June 2011       | 6.90     | C            | Foreign Exchange Future | 0.20000      | 0.21500                         | 0             |
| 07/04/2011 | CAD/ R On 13 June 2011       | 6.85     | C            | Foreign Exchange Future | 0.23600      | 0.25000                         | 0             |
| 07/04/2011 | CAD/ R On 13 June 2011       | 6.95     | C            | Foreign Exchange Future | 0.16700      | 0.18100                         | 0             |
| 07/04/2011 | CAD/ R On 13 June 2011       | 6.95     | P            | Foreign Exchange Future | 0.09700      | 0.09700                         | 0             |
| 07/04/2011 | CAD/ R On 13 June 2011       | 6.85     | P            | Foreign Exchange Future | 0.06600      | 0.06600                         | 0             |
| 07/04/2011 | CAD/ R On 13 June 2011       | 6.90     | P            | Foreign Exchange Future | 0.08000      | 0.08100                         | 0             |
| 07/04/2011 | CAD/ R On 19 September 2011  |          |              | Foreign Exchange Future | 7.10380      | 7.12000                         | 0             |
| 07/04/2011 | CAD/ R On 19 September 2011  | 7.25     | C            | Foreign Exchange Future | 0.15500      | 0.16300                         | 0             |
| 07/04/2011 | CAD/ R On 19 September 2011  | 7.30     | C            | Foreign Exchange Future | 0.13900      | 0.14600                         | 0             |
| 07/04/2011 | CAD/ R On 19 September 2011  | 7.20     | C            | Foreign Exchange Future | 0.17200      | 0.18100                         | 0             |
| 07/04/2011 | CAD/ R On 19 September 2011  | 7.20     | P            | Foreign Exchange Future | 0.26800      | 0.26100                         | 0             |
| 07/04/2011 | CAD/ R On 19 September 2011  | 7.30     | P            | Foreign Exchange Future | 0.33500      | 0.32600                         | 0             |
| 07/04/2011 | CAD/ R On 19 September 2011  | 7.25     | P            | Foreign Exchange Future | 0.30100      | 0.29300                         | 0             |
| 07/04/2011 | CHF / R On 13 June 2011      |          |              | Foreign Exchange Future | 7.35250      | 7.36390                         | 900           |
| 07/04/2011 | CHF / R On 13 June 2011      | 7.10     | C            | Foreign Exchange Future | 0.34100      | 0.35100                         | 0             |
| 07/04/2011 | CHF / R On 13 June 2011      | 7.05     | C            | Foreign Exchange Future | 0.37800      | 0.38900                         | 0             |
| 07/04/2011 | CHF / R On 13 June 2011      | 7.15     | C            | Foreign Exchange Future | 0.30400      | 0.31400                         | 0             |
| 07/04/2011 | CHF / R On 13 June 2011      | 7.15     | P            | Foreign Exchange Future | 0.10200      | 0.10000                         | 0             |
| 07/04/2011 | CHF / R On 13 June 2011      | 7.05     | P            | Foreign Exchange Future | 0.07600      | 0.07500                         | 0             |
| 07/04/2011 | CHF / R On 13 June 2011      | 7.10     | P            | Foreign Exchange Future | 0.08900      | 0.08700                         | 0             |
| 07/04/2011 | CHF / R On 19 September 2011 |          |              | Foreign Exchange Future | 7.46400      | 7.47720                         | 0             |
| 07/04/2011 | CHF / R On 19 September 2011 | 7.65     | C            | Foreign Exchange Future | 0.23100      | 0.23700                         | 0             |
| 07/04/2011 | CHF / R On 19 September 2011 | 7.70     | C            | Foreign Exchange Future | 0.21500      | 0.22000                         | 0             |
| 07/04/2011 | CHF / R On 19 September 2011 | 7.60     | C            | Foreign Exchange Future | 0.24900      | 0.25500                         | 0             |
| 07/04/2011 | CHF / R On 19 September 2011 | 7.60     | P            | Foreign Exchange Future | 0.38500      | 0.37800                         | 0             |
| 07/04/2011 | CHF / R On 19 September 2011 | 7.70     | P            | Foreign Exchange Future | 0.45100      | 0.44300                         | 0             |
| 07/04/2011 | CHF / R On 19 September 2011 | 7.65     | P            | Foreign Exchange Future | 0.41700      | 0.41000                         | 0             |
| 07/04/2011 | RAIN On 13 June 2011         |          |              | Foreign Exchange Future | 13,583.18000 | 13,601.67000                    | 0             |
| 07/04/2011 | RAIN On 13 June 2011         | 13500.00 | C            | Foreign Exchange Future | 83.20000     | 101.70000                       | 0             |
| 07/04/2011 | RAIN On 13 June 2011         | 13500.01 | C            | Foreign Exchange Future | 83.20000     | 101.70000                       | 0             |

| Date       | Contract Details            | Strike   | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|----------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/04/2011 | RAIN On 13 June 2011        | 13499.99 | C            | Foreign Exchange Future | 83.20000  | 101.70000                       | 0             |
| 07/04/2011 | RAIN On 13 June 2011        | 13499.99 | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/04/2011 | RAIN On 13 June 2011        | 13500.01 | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/04/2011 | RAIN On 13 June 2011        | 13500.00 | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/04/2011 | YUAN/R On 13 June 2011      |          |              | Foreign Exchange Future | 1.03300   | 1.03320                         | 0             |
| 07/04/2011 | YUAN/R On 13 June 2011      | 1.05     | C            | Foreign Exchange Future | 0.01720   | 0.01750                         | 0             |
| 07/04/2011 | YUAN/R On 13 June 2011      | 1.10     | C            | Foreign Exchange Future | 0.00680   | 0.00700                         | 0             |
| 07/04/2011 | YUAN/R On 13 June 2011      | 1.00     | C            | Foreign Exchange Future | 0.04240   | 0.04270                         | 0             |
| 07/04/2011 | YUAN/R On 13 June 2011      | 1.00     | P            | Foreign Exchange Future | 0.00940   | 0.00950                         | 0             |
| 07/04/2011 | YUAN/R On 13 June 2011      | 1.10     | P            | Foreign Exchange Future | 0.07380   | 0.07380                         | 0             |
| 07/04/2011 | YUAN/R On 13 June 2011      | 1.05     | P            | Foreign Exchange Future | 0.03420   | 0.03430                         | 0             |
| 07/04/2011 | YUAN/R On 19 September 2011 |          |              | Foreign Exchange Future | 1.05210   | 1.05210                         | 0             |
| 07/04/2011 | YUAN/R On 19 September 2011 | 1.10     | C            | Foreign Exchange Future | 0.02480   | 0.02510                         | 0             |
| 07/04/2011 | YUAN/R On 19 September 2011 | 1.05     | C            | Foreign Exchange Future | 0.04130   | 0.04150                         | 0             |
| 07/04/2011 | YUAN/R On 19 September 2011 | 1.15     | C            | Foreign Exchange Future | 0.01530   | 0.01560                         | 0             |
| 07/04/2011 | YUAN/R On 19 September 2011 | 1.15     | P            | Foreign Exchange Future | 0.11320   | 0.11350                         | 0             |
| 07/04/2011 | YUAN/R On 19 September 2011 | 1.05     | P            | Foreign Exchange Future | 0.03920   | 0.03940                         | 0             |
| 07/04/2011 | YUAN/R On 19 September 2011 | 1.10     | P            | Foreign Exchange Future | 0.07270   | 0.07300                         | 0             |
| 08/04/2011 | \$ / R On 13 June 2011      |          |              | Foreign Exchange Future | 6.70770   | 6.74430                         | 410,978       |
| 08/04/2011 | \$ / R On 13 June 2011      | 7.45     | C            | Foreign Exchange Future | 0.01400   | 0.01700                         | 0             |
| 08/04/2011 | \$ / R On 13 June 2011      | 6.75     | C            | Foreign Exchange Future | 0.13200   | 0.00000                         | 175           |
| 08/04/2011 | \$ / R On 13 June 2011      | 6.90     | C            | Foreign Exchange Future | 0.08300   | 0.09600                         | 2,650         |
| 08/04/2011 | \$ / R On 13 June 2011      | 6.50     | C            | Foreign Exchange Future | 0.28000   | 0.31000                         | 0             |
| 08/04/2011 | \$ / R On 13 June 2011      | 6.85     | C            | Foreign Exchange Future | 0.09700   | 0.11100                         | 0             |
| 08/04/2011 | \$ / R On 13 June 2011      | 6.80     | C            | Foreign Exchange Future | 0.11300   | 0.12900                         | 100           |
| 08/04/2011 | \$ / R On 13 June 2011      | 7.50     | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 800           |
| 08/04/2011 | \$ / R On 13 June 2011      | 7.40     | C            | Foreign Exchange Future | 0.01600   | 0.02000                         | 7,200         |
| 08/04/2011 | \$ / R On 13 June 2011      | 6.70     | C            | Foreign Exchange Future | 0.15300   | 0.17700                         | 650           |
| 08/04/2011 | \$ / R On 13 June 2011      | 7.20     | C            | Foreign Exchange Future | 0.03100   | 0.03700                         | 1,690         |
| 08/04/2011 | \$ / R On 13 June 2011      | 7.05     | C            | Foreign Exchange Future | 0.05100   | 0.06000                         | 6,000         |
| 08/04/2011 | \$ / R On 13 June 2011      | 8.00     | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 500           |
| 08/04/2011 | \$ / R On 13 June 2011      | 7.80     | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 1,000         |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/04/2011 | \$ / R On 13 June 2011      | 7.25   | C            | Foreign Exchange Future | 0.02700   | 0.03200                         | 1,000         |
| 08/04/2011 | \$ / R On 13 June 2011      | 7.30   | C            | Foreign Exchange Future | 0.02300   | 0.02700                         | 250           |
| 08/04/2011 | \$ / R On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.04300   | 0.05100                         | 100           |
| 08/04/2011 | \$ / R On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.06000   | 0.07000                         | 19,330        |
| 08/04/2011 | \$ / R On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.01900   | 0.02300                         | 5,500         |
| 08/04/2011 | \$ / R On 13 June 2011      | 6.95   | C            | Foreign Exchange Future | 0.07000   | 0.08200                         | 100           |
| 08/04/2011 | \$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.18100   | 0.20700                         | 0             |
| 08/04/2011 | \$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.12300   | 0.11300                         | 7,200         |
| 08/04/2011 | \$ / R On 13 June 2011      | 6.95   | P            | Foreign Exchange Future | 0.31200   | 0.28800                         | 0             |
| 08/04/2011 | \$ / R On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.66100   | 0.62900                         | 0             |
| 08/04/2011 | \$ / R On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.35200   | 0.32600                         | 3,000         |
| 08/04/2011 | \$ / R On 13 June 2011      | 7.30   | P            | Foreign Exchange Future | 0.61500   | 0.58300                         | 0             |
| 08/04/2011 | \$ / R On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.43500   | 0.40700                         | 0             |
| 08/04/2011 | \$ / R On 13 June 2011      | 7.25   | P            | Foreign Exchange Future | 0.56900   | 0.53800                         | 0             |
| 08/04/2011 | \$ / R On 13 June 2011      | 7.80   | P            | Foreign Exchange Future | 1.09700   | 1.06200                         | 0             |
| 08/04/2011 | \$ / R On 13 June 2011      | 8.00   | P            | Foreign Exchange Future | 1.29500   | 1.25900                         | 0             |
| 08/04/2011 | \$ / R On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.39300   | 0.36600                         | 0             |
| 08/04/2011 | \$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.14500   | 0.13300                         | 300           |
| 08/04/2011 | \$ / R On 13 June 2011      | 7.20   | P            | Foreign Exchange Future | 0.52300   | 0.49300                         | 0             |
| 08/04/2011 | \$ / R On 13 June 2011      | 7.40   | P            | Foreign Exchange Future | 0.70800   | 0.67600                         | 1,000         |
| 08/04/2011 | \$ / R On 13 June 2011      | 7.50   | P            | Foreign Exchange Future | 0.80400   | 0.77000                         | 0             |
| 08/04/2011 | \$ / R On 13 June 2011      | 6.75   | P            | Foreign Exchange Future | 0.17400   | 0.00000                         | 0             |
| 08/04/2011 | \$ / R On 13 June 2011      | 6.85   | P            | Foreign Exchange Future | 0.23900   | 0.21700                         | 2,400         |
| 08/04/2011 | \$ / R On 13 June 2011      | 6.90   | P            | Foreign Exchange Future | 0.27500   | 0.25200                         | 0             |
| 08/04/2011 | \$ / R On 13 June 2011      | 6.50   | P            | Foreign Exchange Future | 0.07200   | 0.06600                         | 100           |
| 08/04/2011 | \$ / R On 13 June 2011      | 6.80   | P            | Foreign Exchange Future | 0.20500   | 0.18500                         | 0             |
| 08/04/2011 | \$ / R On 13 June 2011      | 7.45   | P            | Foreign Exchange Future | 0.75600   | 0.72300                         | 0             |
| 08/04/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.80630   | 6.84330                         | 115,407       |
| 08/04/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.05100   | 0.05300                         | 0             |
| 08/04/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.04800   | 0.05000                         | 0             |
| 08/04/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.05400   | 0.05600                         | 3,000         |
| 08/04/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.08600   | 0.09000                         | 200           |
| 08/04/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.32000   | 0.34200                         | 0             |
| 08/04/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.06700   | 0.07000                         | 2,800         |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/04/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.11200   | 0.11800                         | 5,000         |
| 08/04/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.26800   | 0.28700                         | 0             |
| 08/04/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.23100   | 0.24400                         | 0             |
| 08/04/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.10500   | 0.11000                         | 10,000        |
| 08/04/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.88000   | 0.84700                         | 0             |
| 08/04/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.32500   | 0.30100                         | 10,000        |
| 08/04/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.74900   | 0.71700                         | 0             |
| 08/04/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.26200   | 0.24400                         | 10,000        |
| 08/04/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.70600   | 0.67500                         | 2,800         |
| 08/04/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.21400   | 0.19900                         | 5,000         |
| 08/04/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.24800   | 1.21300                         | 0             |
| 08/04/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 1.06100   | 1.02700                         | 0             |
| 08/04/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.34200   | 1.30700                         | 0             |
| 08/04/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.29500   | 1.26000                         | 0             |
| 08/04/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.90210   | 6.93940                         | 8,649         |
| 08/04/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.20600   | 0.21700                         | 0             |
| 08/04/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.21700   | 0.22900                         | 0             |
| 08/04/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.19500   | 0.20500                         | 0             |
| 08/04/2011 | \$ / R On 19 December 2011  | 7.40   | P            | Foreign Exchange Future | 0.69300   | 0.66600                         | 0             |
| 08/04/2011 | \$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.61500   | 0.59000                         | 0             |
| 08/04/2011 | \$ / R On 19 December 2011  | 7.35   | P            | Foreign Exchange Future | 0.65400   | 0.62800                         | 0             |
| 08/04/2011 | \$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.00260   | 7.04130                         | 638           |
| 08/04/2011 | \$ / R On 19 March 2012     | 7.04   | C            | Foreign Exchange Future | 0.39800   | 0.41800                         | 0             |
| 08/04/2011 | \$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 0.41200   | 0.43400                         | 0             |
| 08/04/2011 | \$ / R On 19 March 2012     | 7.09   | C            | Foreign Exchange Future | 0.38000   | 0.39800                         | 0             |
| 08/04/2011 | \$ / R On 19 March 2012     | 6.99   | C            | Foreign Exchange Future | 0.41800   | 0.44100                         | 0             |
| 08/04/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.40100   | 0.38600                         | 0             |
| 08/04/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.46300   | 0.44300                         | 0             |
| 08/04/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.40900   | 0.39300                         | 1,000         |
| 08/04/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.43100   | 0.41300                         | 0             |
| 08/04/2011 | \$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 8.97370   | 9.00910                         | 0             |
| 08/04/2011 | \$ / R On 14 December 2015  | 9.20   | C            | Foreign Exchange Future | 1.33500   | 1.35100                         | 0             |
| 08/04/2011 | \$ / R On 14 December 2015  | 9.15   | C            | Foreign Exchange Future | 1.35100   | 1.36800                         | 0             |
| 08/04/2011 | \$ / R On 14 December 2015  | 9.25   | C            | Foreign Exchange Future | 1.31900   | 1.33500                         | 0             |



| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/04/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.59500   | 1.57600                         | 0             |
| 08/04/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.52700   | 1.50900                         | 0             |
| 08/04/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.56100   | 1.54200                         | 0             |
| 08/04/2011 | \$ / R MAXI On 13 June 2011      |        |              | Foreign Exchange Future | 6.70770   | 6.74430                         | 280           |
| 08/04/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.05103   | 0.05980                         | 0             |
| 08/04/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.04335   | 0.05099                         | 0             |
| 08/04/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.06001   | 0.07004                         | 0             |
| 08/04/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.01918   | 0.02287                         | 0             |
| 08/04/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.66148   | 0.62857                         | 60            |
| 08/04/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.35231   | 0.32574                         | 0             |
| 08/04/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.43565   | 0.40669                         | 0             |
| 08/04/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.39333   | 0.36550                         | 0             |
| 08/04/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.80630   | 6.84330                         | 0             |
| 08/04/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.17162   | 0.18087                         | 0             |
| 08/04/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.15960   | 0.16811                         | 0             |
| 08/04/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.18468   | 0.19472                         | 0             |
| 08/04/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.42838   | 0.40142                         | 0             |
| 08/04/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.50330   | 0.47481                         | 0             |
| 08/04/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.46532   | 0.43757                         | 0             |
| 08/04/2011 | £ / R On 13 June 2011            |        |              | Foreign Exchange Future | 10.98270  | 10.99430                        | 26,959        |
| 08/04/2011 | £ / R On 13 June 2011            | 11.85  | C            | Foreign Exchange Future | 0.03900   | 0.03900                         | 0             |
| 08/04/2011 | £ / R On 13 June 2011            | 11.90  | C            | Foreign Exchange Future | 0.03500   | 0.03500                         | 0             |
| 08/04/2011 | £ / R On 13 June 2011            | 11.80  | C            | Foreign Exchange Future | 0.04300   | 0.04300                         | 0             |
| 08/04/2011 | £ / R On 13 June 2011            | 10.75  | C            | Foreign Exchange Future | 0.36700   | 0.37300                         | 0             |
| 08/04/2011 | £ / R On 13 June 2011            | 11.45  | C            | Foreign Exchange Future | 0.09000   | 0.09100                         | 10            |
| 08/04/2011 | £ / R On 13 June 2011            | 11.55  | C            | Foreign Exchange Future | 0.07300   | 0.07300                         | 0             |
| 08/04/2011 | £ / R On 13 June 2011            | 11.95  | C            | Foreign Exchange Future | 0.03100   | 0.03100                         | 0             |
| 08/04/2011 | £ / R On 13 June 2011            | 11.95  | P            | Foreign Exchange Future | 0.99800   | 0.98700                         | 100           |
| 08/04/2011 | £ / R On 13 June 2011            | 11.55  | P            | Foreign Exchange Future | 0.64000   | 0.62900                         | 100           |
| 08/04/2011 | £ / R On 13 June 2011            | 10.75  | P            | Foreign Exchange Future | 0.13400   | 0.12900                         | 10            |
| 08/04/2011 | £ / R On 13 June 2011            | 11.45  | P            | Foreign Exchange Future | 0.55700   | 0.54700                         | 0             |
| 08/04/2011 | £ / R On 13 June 2011            | 11.80  | P            | Foreign Exchange Future | 0.86000   | 0.84900                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/04/2011 | £ / R On 13 June 2011      | 11.90  | P            | Foreign Exchange Future | 0.95200   | 0.94100                         | 0             |
| 08/04/2011 | £ / R On 13 June 2011      | 11.85  | P            | Foreign Exchange Future | 0.90600   | 0.89500                         | 0             |
| 08/04/2011 | £ / R On 19 September 2011 |        |              | Foreign Exchange Future | 11.12470  | 11.13500                        | 30,055        |
| 08/04/2011 | £ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.28300   | 0.28500                         | 0             |
| 08/04/2011 | £ / R On 19 September 2011 | 11.55  | C            | Foreign Exchange Future | 0.26900   | 0.27100                         | 0             |
| 08/04/2011 | £ / R On 19 September 2011 | 11.45  | C            | Foreign Exchange Future | 0.29800   | 0.30000                         | 0             |
| 08/04/2011 | £ / R On 19 September 2011 | 12.10  | C            | Foreign Exchange Future | 0.15400   | 0.15500                         | 0             |
| 08/04/2011 | £ / R On 19 September 2011 | 11.65  | C            | Foreign Exchange Future | 0.24300   | 0.24400                         | 0             |
| 08/04/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.76800   | 0.75900                         | 100           |
| 08/04/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 1.12900   | 1.12000                         | 200           |
| 08/04/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.62300   | 0.61500                         | 0             |
| 08/04/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.69400   | 0.68600                         | 0             |
| 08/04/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.65800   | 0.65000                         | 0             |
| 08/04/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.25800  | 11.26780                        | 456           |
| 08/04/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.39800   | 0.40100                         | 0             |
| 08/04/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.38300   | 0.38600                         | 0             |
| 08/04/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.41300   | 0.41700                         | 0             |
| 08/04/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.26200   | 0.26500                         | 0             |
| 08/04/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.20400   | 1.19700                         | 250           |
| 08/04/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.75500   | 0.74900                         | 0             |
| 08/04/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.82500   | 0.81800                         | 0             |
| 08/04/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.79000   | 0.78300                         | 0             |
| 08/04/2011 | ¥ / R On 13 June 2011      |        |              | Foreign Exchange Future | 0.07890   | 0.07920                         | 657           |
| 08/04/2011 | ¥ / R On 13 June 2011      | 0.09   | C            | Foreign Exchange Future | 0.00063   | 0.00068                         | 0             |
| 08/04/2011 | ¥ / R On 13 June 2011      | 0.08   | C            | Foreign Exchange Future | 0.00457   | 0.00482                         | 0             |
| 08/04/2011 | ¥ / R On 13 June 2011      | 0.10   | C            | Foreign Exchange Future | 0.00006   | 0.00007                         | 0             |
| 08/04/2011 | ¥ / R On 13 June 2011      | 0.10   | P            | Foreign Exchange Future | 0.01616   | 0.01587                         | 0             |
| 08/04/2011 | ¥ / R On 13 June 2011      | 0.08   | P            | Foreign Exchange Future | 0.00067   | 0.00062                         | 0             |
| 08/04/2011 | ¥ / R On 13 June 2011      | 0.09   | P            | Foreign Exchange Future | 0.00673   | 0.00648                         | 0             |
| 08/04/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08010   | 0.08050                         | 16,271        |
| 08/04/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00374   | 0.00393                         | 0             |
| 08/04/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00132   | 0.00139                         | 0             |
| 08/04/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01039   | 0.01076                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/04/2011 | ¥ / R On 19 September 2011    | 0.07   | P            | Foreign Exchange Future | 0.00029   | 0.00026                         | 0             |
| 08/04/2011 | ¥ / R On 19 September 2011    | 0.09   | P            | Foreign Exchange Future | 0.01122   | 0.01089                         | 0             |
| 08/04/2011 | ¥ / R On 19 September 2011    | 0.08   | P            | Foreign Exchange Future | 0.00364   | 0.00343                         | 0             |
| 08/04/2011 | € / R On 13 June 2011         |        |              | Foreign Exchange Future | 9.66730   | 9.62910                         | 15,797        |
| 08/04/2011 | € / R On 13 June 2011         | 9.80   | C            | Foreign Exchange Future | 0.14400   | 0.13500                         | 0             |
| 08/04/2011 | € / R On 13 June 2011         | 9.85   | C            | Foreign Exchange Future | 0.12800   | 0.12000                         | 0             |
| 08/04/2011 | € / R On 13 June 2011         | 9.75   | C            | Foreign Exchange Future | 0.16200   | 0.15100                         | 0             |
| 08/04/2011 | € / R On 13 June 2011         | 9.75   | P            | Foreign Exchange Future | 0.24500   | 0.27200                         | 0             |
| 08/04/2011 | € / R On 13 June 2011         | 9.85   | P            | Foreign Exchange Future | 0.31100   | 0.34100                         | 0             |
| 08/04/2011 | € / R On 13 June 2011         | 9.80   | P            | Foreign Exchange Future | 0.27700   | 0.30600                         | 0             |
| 08/04/2011 | € / R On 19 September 2011    |        |              | Foreign Exchange Future | 9.78050   | 9.74380                         | 50,917        |
| 08/04/2011 | € / R On 19 September 2011    | 9.65   | C            | Foreign Exchange Future | 0.41200   | 0.39300                         | 0             |
| 08/04/2011 | € / R On 19 September 2011    | 9.60   | C            | Foreign Exchange Future | 0.44000   | 0.42000                         | 0             |
| 08/04/2011 | € / R On 19 September 2011    | 9.70   | C            | Foreign Exchange Future | 0.38600   | 0.36700                         | 0             |
| 08/04/2011 | € / R On 19 September 2011    | 9.70   | P            | Foreign Exchange Future | 0.30600   | 0.32300                         | 0             |
| 08/04/2011 | € / R On 19 September 2011    | 9.60   | P            | Foreign Exchange Future | 0.26000   | 0.27600                         | 0             |
| 08/04/2011 | € / R On 19 September 2011    | 9.65   | P            | Foreign Exchange Future | 0.28200   | 0.29900                         | 0             |
| 08/04/2011 | € / R On 19 December 2011     |        |              | Foreign Exchange Future | 9.88570   | 9.85060                         | 350           |
| 08/04/2011 | € / R On 19 December 2011     | 9.80   | C            | Foreign Exchange Future | 0.48700   | 0.47000                         | 0             |
| 08/04/2011 | € / R On 19 December 2011     | 9.85   | C            | Foreign Exchange Future | 0.46300   | 0.44600                         | 0             |
| 08/04/2011 | € / R On 19 December 2011     | 9.75   | C            | Foreign Exchange Future | 0.51300   | 0.49500                         | 0             |
| 08/04/2011 | € / R On 19 December 2011     | 9.75   | P            | Foreign Exchange Future | 0.37700   | 0.39400                         | 0             |
| 08/04/2011 | € / R On 19 December 2011     | 9.85   | P            | Foreign Exchange Future | 0.42700   | 0.44500                         | 0             |
| 08/04/2011 | € / R On 19 December 2011     | 9.80   | P            | Foreign Exchange Future | 0.40100   | 0.41900                         | 0             |
| 08/04/2011 | AU\$ / R On 13 June 2011      |        |              | Foreign Exchange Future | 7.01120   | 7.00690                         | 13,468        |
| 08/04/2011 | AU\$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.38300   | 0.37900                         | 0             |
| 08/04/2011 | AU\$ / R On 13 June 2011      | 6.70   | C            | Foreign Exchange Future | 0.33900   | 0.33600                         | 0             |
| 08/04/2011 | AU\$ / R On 13 June 2011      | 6.60   | C            | Foreign Exchange Future | 0.42700   | 0.42400                         | 0             |
| 08/04/2011 | AU\$ / R On 13 June 2011      | 6.60   | P            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 08/04/2011 | AU\$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.02800   | 0.02900                         | 0             |
| 08/04/2011 | AU\$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.02200   | 0.02200                         | 0             |
| 08/04/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.02590   | 7.02220                         | 8,820         |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/04/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.44700   | 0.44400                         | 0             |
| 08/04/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.48700   | 0.48400                         | 0             |
| 08/04/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.40900   | 0.40600                         | 0             |
| 08/04/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.08300   | 0.08400                         | 0             |
| 08/04/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.06100   | 0.06200                         | 0             |
| 08/04/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.07100   | 0.07200                         | 0             |
| 08/04/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.04190   | 7.03930                         | 0             |
| 08/04/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.49400   | 0.49300                         | 0             |
| 08/04/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.45900   | 0.45700                         | 0             |
| 08/04/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.53100   | 0.52900                         | 0             |
| 08/04/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.08900   | 0.09000                         | 0             |
| 08/04/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.11700   | 0.11800                         | 0             |
| 08/04/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.10200   | 0.10400                         | 0             |
| 08/04/2011 | AU\$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 8.03690   | 8.03490                         | 0             |
| 08/04/2011 | AU\$ / R On 14 December 2015  | 7.30   | C            | Foreign Exchange Future | 1.29200   | 1.29000                         | 0             |
| 08/04/2011 | AU\$ / R On 14 December 2015  | 7.35   | C            | Foreign Exchange Future | 1.26300   | 1.26100                         | 0             |
| 08/04/2011 | AU\$ / R On 14 December 2015  | 7.25   | C            | Foreign Exchange Future | 1.32200   | 1.32000                         | 0             |
| 08/04/2011 | AU\$ / R On 14 December 2015  | 7.25   | P            | Foreign Exchange Future | 0.53500   | 0.53500                         | 0             |
| 08/04/2011 | AU\$ / R On 14 December 2015  | 7.35   | P            | Foreign Exchange Future | 0.57600   | 0.57600                         | 0             |
| 08/04/2011 | AU\$ / R On 14 December 2015  | 7.30   | P            | Foreign Exchange Future | 0.55500   | 0.55500                         | 0             |
| 08/04/2011 | CAD/ R On 13 June 2011        |        |              | Foreign Exchange Future | 7.00430   | 7.02050                         | 0             |
| 08/04/2011 | CAD/ R On 13 June 2011        | 6.90   | C            | Foreign Exchange Future | 0.18800   | 0.20000                         | 0             |
| 08/04/2011 | CAD/ R On 13 June 2011        | 6.95   | C            | Foreign Exchange Future | 0.15500   | 0.16700                         | 0             |
| 08/04/2011 | CAD/ R On 13 June 2011        | 6.85   | C            | Foreign Exchange Future | 0.22300   | 0.23600                         | 0             |
| 08/04/2011 | CAD/ R On 13 June 2011        | 6.85   | P            | Foreign Exchange Future | 0.06900   | 0.06600                         | 0             |
| 08/04/2011 | CAD/ R On 13 June 2011        | 6.95   | P            | Foreign Exchange Future | 0.10100   | 0.09700                         | 0             |
| 08/04/2011 | CAD/ R On 13 June 2011        | 6.90   | P            | Foreign Exchange Future | 0.08400   | 0.08000                         | 0             |
| 08/04/2011 | CAD/ R On 19 September 2011   |        |              | Foreign Exchange Future | 7.08770   | 7.10380                         | 0             |
| 08/04/2011 | CAD/ R On 19 September 2011   | 7.25   | C            | Foreign Exchange Future | 0.15000   | 0.15500                         | 0             |
| 08/04/2011 | CAD/ R On 19 September 2011   | 7.20   | C            | Foreign Exchange Future | 0.16700   | 0.17200                         | 0             |
| 08/04/2011 | CAD/ R On 19 September 2011   | 7.30   | C            | Foreign Exchange Future | 0.13500   | 0.13900                         | 0             |
| 08/04/2011 | CAD/ R On 19 September 2011   | 7.30   | P            | Foreign Exchange Future | 0.34700   | 0.33500                         | 0             |
| 08/04/2011 | CAD/ R On 19 September 2011   | 7.20   | P            | Foreign Exchange Future | 0.27900   | 0.26800                         | 0             |

| Date       | Contract Details             | Strike   | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 08/04/2011 | CAD/ R On 19 September 2011  | 7.25     | P            | Foreign Exchange Future | 0.31200      | 0.30100                         | 0             |
| 08/04/2011 | CHF / R On 13 June 2011      |          |              | Foreign Exchange Future | 7.36350      | 7.35250                         | 900           |
| 08/04/2011 | CHF / R On 13 June 2011      | 7.10     | C            | Foreign Exchange Future | 0.34700      | 0.34100                         | 0             |
| 08/04/2011 | CHF / R On 13 June 2011      | 7.15     | C            | Foreign Exchange Future | 0.31100      | 0.30400                         | 0             |
| 08/04/2011 | CHF / R On 13 June 2011      | 7.05     | C            | Foreign Exchange Future | 0.38600      | 0.37800                         | 0             |
| 08/04/2011 | CHF / R On 13 June 2011      | 7.05     | P            | Foreign Exchange Future | 0.07300      | 0.07600                         | 0             |
| 08/04/2011 | CHF / R On 13 June 2011      | 7.15     | P            | Foreign Exchange Future | 0.09800      | 0.10200                         | 0             |
| 08/04/2011 | CHF / R On 13 June 2011      | 7.10     | P            | Foreign Exchange Future | 0.08400      | 0.08900                         | 0             |
| 08/04/2011 | CHF / R On 19 September 2011 |          |              | Foreign Exchange Future | 7.47470      | 7.46400                         | 0             |
| 08/04/2011 | CHF / R On 19 September 2011 | 7.65     | C            | Foreign Exchange Future | 0.23500      | 0.23100                         | 0             |
| 08/04/2011 | CHF / R On 19 September 2011 | 7.60     | C            | Foreign Exchange Future | 0.25300      | 0.24900                         | 0             |
| 08/04/2011 | CHF / R On 19 September 2011 | 7.70     | C            | Foreign Exchange Future | 0.21900      | 0.21500                         | 0             |
| 08/04/2011 | CHF / R On 19 September 2011 | 7.70     | P            | Foreign Exchange Future | 0.44400      | 0.45100                         | 0             |
| 08/04/2011 | CHF / R On 19 September 2011 | 7.60     | P            | Foreign Exchange Future | 0.37800      | 0.38500                         | 0             |
| 08/04/2011 | CHF / R On 19 September 2011 | 7.65     | P            | Foreign Exchange Future | 0.41000      | 0.41700                         | 0             |
| 08/04/2011 | RAIN On 13 June 2011         |          |              | Foreign Exchange Future | 13,575.96000 | 13,583.18000                    | 0             |
| 08/04/2011 | RAIN On 13 June 2011         | 13500.00 | C            | Foreign Exchange Future | 76.00000     | 83.20000                        | 0             |
| 08/04/2011 | RAIN On 13 June 2011         | 13500.01 | C            | Foreign Exchange Future | 76.00000     | 83.20000                        | 0             |
| 08/04/2011 | RAIN On 13 June 2011         | 13499.99 | C            | Foreign Exchange Future | 76.00000     | 83.20000                        | 0             |
| 08/04/2011 | RAIN On 13 June 2011         | 13499.99 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 08/04/2011 | RAIN On 13 June 2011         | 13500.01 | P            | Foreign Exchange Future | 0.10000      | 0.00000                         | 0             |
| 08/04/2011 | RAIN On 13 June 2011         | 13500.00 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 08/04/2011 | YUAN/R On 13 June 2011       |          |              | Foreign Exchange Future | 1.02900      | 1.03300                         | 0             |
| 08/04/2011 | YUAN/R On 13 June 2011       | 1.05     | C            | Foreign Exchange Future | 0.01550      | 0.01720                         | 0             |
| 08/04/2011 | YUAN/R On 13 June 2011       | 1.00     | C            | Foreign Exchange Future | 0.03930      | 0.04240                         | 0             |
| 08/04/2011 | YUAN/R On 13 June 2011       | 1.10     | C            | Foreign Exchange Future | 0.00600      | 0.00680                         | 0             |
| 08/04/2011 | YUAN/R On 13 June 2011       | 1.10     | P            | Foreign Exchange Future | 0.07700      | 0.07380                         | 0             |
| 08/04/2011 | YUAN/R On 13 June 2011       | 1.00     | P            | Foreign Exchange Future | 0.01030      | 0.00940                         | 0             |
| 08/04/2011 | YUAN/R On 13 June 2011       | 1.05     | P            | Foreign Exchange Future | 0.03650      | 0.03420                         | 0             |
| 08/04/2011 | YUAN/R On 19 September 2011  |          |              | Foreign Exchange Future | 1.04860      | 1.05210                         | 0             |
| 08/04/2011 | YUAN/R On 19 September 2011  | 1.10     | C            | Foreign Exchange Future | 0.02390      | 0.02480                         | 0             |
| 08/04/2011 | YUAN/R On 19 September 2011  | 1.15     | C            | Foreign Exchange Future | 0.01470      | 0.01530                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/04/2011 | YUAN/R On 19 September 2011 | 1.05   | C            | Foreign Exchange Future | 0.03980   | 0.04130                         | 0             |
| 08/04/2011 | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.04120   | 0.03920                         | 0             |
| 08/04/2011 | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.11610   | 0.11320                         | 0             |
| 08/04/2011 | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.07530   | 0.07270                         | 0             |
| 11/04/2011 | \$ / R On 13 June 2011      |        |              | Foreign Exchange Future | 6.70080   | 6.70770                         | 414,049       |
| 11/04/2011 | \$ / R On 13 June 2011      | 7.45   | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 11/04/2011 | \$ / R On 13 June 2011      | 7.50   | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 800           |
| 11/04/2011 | \$ / R On 13 June 2011      | 7.40   | C            | Foreign Exchange Future | 0.01400   | 0.01600                         | 7,200         |
| 11/04/2011 | \$ / R On 13 June 2011      | 6.70   | C            | Foreign Exchange Future | 0.14500   | 0.15300                         | 650           |
| 11/04/2011 | \$ / R On 13 June 2011      | 7.20   | C            | Foreign Exchange Future | 0.02800   | 0.03100                         | 1,690         |
| 11/04/2011 | \$ / R On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.04700   | 0.05100                         | 6,000         |
| 11/04/2011 | \$ / R On 13 June 2011      | 8.00   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 500           |
| 11/04/2011 | \$ / R On 13 June 2011      | 7.80   | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 1,000         |
| 11/04/2011 | \$ / R On 13 June 2011      | 7.25   | C            | Foreign Exchange Future | 0.02400   | 0.02700                         | 1,000         |
| 11/04/2011 | \$ / R On 13 June 2011      | 7.30   | C            | Foreign Exchange Future | 0.02000   | 0.02300                         | 250           |
| 11/04/2011 | \$ / R On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.04000   | 0.04300                         | 100           |
| 11/04/2011 | \$ / R On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.05500   | 0.06000                         | 19,330        |
| 11/04/2011 | \$ / R On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.01700   | 0.01900                         | 5,500         |
| 11/04/2011 | \$ / R On 13 June 2011      | 6.95   | C            | Foreign Exchange Future | 0.06500   | 0.07000                         | 100           |
| 11/04/2011 | \$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.17300   | 0.18100                         | 0             |
| 11/04/2011 | \$ / R On 13 June 2011      | 6.90   | C            | Foreign Exchange Future | 0.07700   | 0.08300                         | 2,650         |
| 11/04/2011 | \$ / R On 13 June 2011      | 6.50   | C            | Foreign Exchange Future | 0.27200   | 0.28000                         | 0             |
| 11/04/2011 | \$ / R On 13 June 2011      | 6.75   | C            | Foreign Exchange Future | 0.12500   | 0.13200                         | 175           |
| 11/04/2011 | \$ / R On 13 June 2011      | 6.85   | C            | Foreign Exchange Future | 0.09100   | 0.09700                         | 0             |
| 11/04/2011 | \$ / R On 13 June 2011      | 6.80   | C            | Foreign Exchange Future | 0.10700   | 0.11300                         | 100           |
| 11/04/2011 | \$ / R On 13 June 2011      | 6.75   | P            | Foreign Exchange Future | 0.17400   | 0.17400                         | 0             |
| 11/04/2011 | \$ / R On 13 June 2011      | 6.85   | P            | Foreign Exchange Future | 0.24000   | 0.23900                         | 2,400         |
| 11/04/2011 | \$ / R On 13 June 2011      | 6.90   | P            | Foreign Exchange Future | 0.27600   | 0.27500                         | 0             |
| 11/04/2011 | \$ / R On 13 June 2011      | 6.50   | P            | Foreign Exchange Future | 0.07100   | 0.07200                         | 100           |
| 11/04/2011 | \$ / R On 13 June 2011      | 6.80   | P            | Foreign Exchange Future | 0.20600   | 0.20500                         | 0             |
| 11/04/2011 | \$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.12200   | 0.12300                         | 7,200         |
| 11/04/2011 | \$ / R On 13 June 2011      | 6.95   | P            | Foreign Exchange Future | 0.31400   | 0.31200                         | 0             |
| 11/04/2011 | \$ / R On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.66600   | 0.66100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/04/2011 | \$ / R On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.35400   | 0.35200                         | 3,000         |
| 11/04/2011 | \$ / R On 13 June 2011      | 7.30   | P            | Foreign Exchange Future | 0.61900   | 0.61500                         | 0             |
| 11/04/2011 | \$ / R On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.43900   | 0.43500                         | 0             |
| 11/04/2011 | \$ / R On 13 June 2011      | 7.25   | P            | Foreign Exchange Future | 0.57300   | 0.56900                         | 0             |
| 11/04/2011 | \$ / R On 13 June 2011      | 7.80   | P            | Foreign Exchange Future | 1.10300   | 1.09700                         | 0             |
| 11/04/2011 | \$ / R On 13 June 2011      | 8.00   | P            | Foreign Exchange Future | 1.30100   | 1.29500                         | 0             |
| 11/04/2011 | \$ / R On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.39600   | 0.39300                         | 0             |
| 11/04/2011 | \$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.14400   | 0.14500                         | 300           |
| 11/04/2011 | \$ / R On 13 June 2011      | 7.20   | P            | Foreign Exchange Future | 0.52700   | 0.52300                         | 0             |
| 11/04/2011 | \$ / R On 13 June 2011      | 7.40   | P            | Foreign Exchange Future | 0.71300   | 0.70800                         | 1,000         |
| 11/04/2011 | \$ / R On 13 June 2011      | 7.50   | P            | Foreign Exchange Future | 0.80900   | 0.80400                         | 0             |
| 11/04/2011 | \$ / R On 13 June 2011      | 7.45   | P            | Foreign Exchange Future | 0.76100   | 0.75600                         | 0             |
| 11/04/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.79990   | 6.80630                         | 115,460       |
| 11/04/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.04700   | 0.05100                         | 0             |
| 11/04/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.04500   | 0.04800                         | 0             |
| 11/04/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.05000   | 0.05400                         | 3,000         |
| 11/04/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.06300   | 0.06700                         | 2,800         |
| 11/04/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.10600   | 0.11200                         | 5,000         |
| 11/04/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.25800   | 0.26800                         | 0             |
| 11/04/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.22100   | 0.23100                         | 0             |
| 11/04/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.09900   | 0.10500                         | 10,000        |
| 11/04/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.08100   | 0.08600                         | 200           |
| 11/04/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.31000   | 0.32000                         | 0             |
| 11/04/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.21000   | 0.21400                         | 5,000         |
| 11/04/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.88100   | 0.88000                         | 0             |
| 11/04/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.32100   | 0.32500                         | 10,000        |
| 11/04/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.74900   | 0.74900                         | 0             |
| 11/04/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.25800   | 0.26200                         | 10,000        |
| 11/04/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.70600   | 0.70600                         | 2,800         |
| 11/04/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.25000   | 1.24800                         | 0             |
| 11/04/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 1.06300   | 1.06100                         | 0             |
| 11/04/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.34500   | 1.34200                         | 0             |
| 11/04/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.29700   | 1.29500                         | 0             |
| 11/04/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.89660   | 6.90210                         | 8,694         |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/04/2011 | \$ / R On 19 December 2011       | 7.35   | C            | Foreign Exchange Future | 0.20000   | 0.20600                         | 0             |
| 11/04/2011 | \$ / R On 19 December 2011       | 7.40   | C            | Foreign Exchange Future | 0.18900   | 0.19500                         | 0             |
| 11/04/2011 | \$ / R On 19 December 2011       | 7.30   | C            | Foreign Exchange Future | 0.21100   | 0.21700                         | 0             |
| 11/04/2011 | \$ / R On 19 December 2011       | 7.30   | P            | Foreign Exchange Future | 0.61400   | 0.61500                         | 0             |
| 11/04/2011 | \$ / R On 19 December 2011       | 7.40   | P            | Foreign Exchange Future | 0.69200   | 0.69300                         | 0             |
| 11/04/2011 | \$ / R On 19 December 2011       | 7.35   | P            | Foreign Exchange Future | 0.65300   | 0.65400                         | 0             |
| 11/04/2011 | \$ / R On 19 March 2012          |        |              | Foreign Exchange Future | 6.99790   | 7.00260                         | 638           |
| 11/04/2011 | \$ / R On 19 March 2012          | 7.04   | C            | Foreign Exchange Future | 0.39200   | 0.39800                         | 0             |
| 11/04/2011 | \$ / R On 19 March 2012          | 7.09   | C            | Foreign Exchange Future | 0.37400   | 0.38000                         | 0             |
| 11/04/2011 | \$ / R On 19 March 2012          | 6.99   | C            | Foreign Exchange Future | 0.41200   | 0.41800                         | 0             |
| 11/04/2011 | \$ / R On 19 March 2012          | 7.00   | C            | Foreign Exchange Future | 0.40600   | 0.41200                         | 0             |
| 11/04/2011 | \$ / R On 19 March 2012          | 7.00   | P            | Foreign Exchange Future | 0.40800   | 0.40900                         | 1,000         |
| 11/04/2011 | \$ / R On 19 March 2012          | 6.99   | P            | Foreign Exchange Future | 0.40000   | 0.40100                         | 0             |
| 11/04/2011 | \$ / R On 19 March 2012          | 7.09   | P            | Foreign Exchange Future | 0.46200   | 0.46300                         | 0             |
| 11/04/2011 | \$ / R On 19 March 2012          | 7.04   | P            | Foreign Exchange Future | 0.43000   | 0.43100                         | 0             |
| 11/04/2011 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 8.96760   | 8.97370                         | 0             |
| 11/04/2011 | \$ / R On 14 December 2015       | 9.20   | C            | Foreign Exchange Future | 1.32400   | 1.33500                         | 0             |
| 11/04/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.30800   | 1.31900                         | 0             |
| 11/04/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.34000   | 1.35100                         | 0             |
| 11/04/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.52200   | 1.52700                         | 0             |
| 11/04/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.59000   | 1.59500                         | 0             |
| 11/04/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.55600   | 1.56100                         | 0             |
| 11/04/2011 | \$ / R MAXI On 13 June 2011      |        |              | Foreign Exchange Future | 6.70080   | 6.70770                         | 280           |
| 11/04/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.04690   | 0.05103                         | 0             |
| 11/04/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.01710   | 0.01918                         | 0             |
| 11/04/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.03964   | 0.04335                         | 0             |
| 11/04/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.05545   | 0.06001                         | 0             |
| 11/04/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.35465   | 0.35231                         | 0             |
| 11/04/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.43884   | 0.43565                         | 0             |
| 11/04/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.66630   | 0.66148                         | 60            |
| 11/04/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.39610   | 0.39333                         | 0             |
| 11/04/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.79990   | 6.80630                         | 0             |
| 11/04/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.16301   | 0.17162                         | 0             |



| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/04/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.15130   | 0.15960                         | 0             |
| 11/04/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.17575   | 0.18468                         | 0             |
| 11/04/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.42585   | 0.42838                         | 0             |
| 11/04/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.50140   | 0.50330                         | 0             |
| 11/04/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.46311   | 0.46532                         | 0             |
| 11/04/2011 | £ / R On 13 June 2011            |        |              | Foreign Exchange Future | 10.99000  | 10.98270                        | 26,959        |
| 11/04/2011 | £ / R On 13 June 2011            | 11.85  | C            | Foreign Exchange Future | 0.03700   | 0.03900                         | 0             |
| 11/04/2011 | £ / R On 13 June 2011            | 11.90  | C            | Foreign Exchange Future | 0.03300   | 0.03500                         | 0             |
| 11/04/2011 | £ / R On 13 June 2011            | 11.80  | C            | Foreign Exchange Future | 0.04100   | 0.04300                         | 0             |
| 11/04/2011 | £ / R On 13 June 2011            | 10.75  | C            | Foreign Exchange Future | 0.36700   | 0.36700                         | 0             |
| 11/04/2011 | £ / R On 13 June 2011            | 11.45  | C            | Foreign Exchange Future | 0.08700   | 0.09000                         | 10            |
| 11/04/2011 | £ / R On 13 June 2011            | 11.55  | C            | Foreign Exchange Future | 0.07000   | 0.07300                         | 0             |
| 11/04/2011 | £ / R On 13 June 2011            | 11.95  | C            | Foreign Exchange Future | 0.03000   | 0.03100                         | 0             |
| 11/04/2011 | £ / R On 13 June 2011            | 11.95  | P            | Foreign Exchange Future | 0.99000   | 0.99800                         | 100           |
| 11/04/2011 | £ / R On 13 June 2011            | 11.55  | P            | Foreign Exchange Future | 0.63000   | 0.64000                         | 100           |
| 11/04/2011 | £ / R On 13 June 2011            | 10.75  | P            | Foreign Exchange Future | 0.12700   | 0.13400                         | 10            |
| 11/04/2011 | £ / R On 13 June 2011            | 11.45  | P            | Foreign Exchange Future | 0.54700   | 0.55700                         | 0             |
| 11/04/2011 | £ / R On 13 June 2011            | 11.80  | P            | Foreign Exchange Future | 0.85100   | 0.86000                         | 0             |
| 11/04/2011 | £ / R On 13 June 2011            | 11.90  | P            | Foreign Exchange Future | 0.94300   | 0.95200                         | 0             |
| 11/04/2011 | £ / R On 13 June 2011            | 11.85  | P            | Foreign Exchange Future | 0.89700   | 0.90600                         | 0             |
| 11/04/2011 | £ / R On 19 September 2011       |        |              | Foreign Exchange Future | 11.13350  | 11.12470                        | 30,055        |
| 11/04/2011 | £ / R On 19 September 2011       | 11.50  | C            | Foreign Exchange Future | 0.28000   | 0.28300                         | 0             |
| 11/04/2011 | £ / R On 19 September 2011       | 11.55  | C            | Foreign Exchange Future | 0.26600   | 0.26900                         | 0             |
| 11/04/2011 | £ / R On 19 September 2011       | 11.45  | C            | Foreign Exchange Future | 0.29500   | 0.29800                         | 0             |
| 11/04/2011 | £ / R On 19 September 2011       | 11.65  | C            | Foreign Exchange Future | 0.24000   | 0.24300                         | 0             |
| 11/04/2011 | £ / R On 19 September 2011       | 12.10  | C            | Foreign Exchange Future | 0.15100   | 0.15400                         | 0             |
| 11/04/2011 | £ / R On 19 September 2011       | 12.10  | P            | Foreign Exchange Future | 1.11800   | 1.12900                         | 200           |
| 11/04/2011 | £ / R On 19 September 2011       | 11.65  | P            | Foreign Exchange Future | 0.75700   | 0.76800                         | 100           |
| 11/04/2011 | £ / R On 19 September 2011       | 11.45  | P            | Foreign Exchange Future | 0.61200   | 0.62300                         | 0             |
| 11/04/2011 | £ / R On 19 September 2011       | 11.55  | P            | Foreign Exchange Future | 0.68300   | 0.69400                         | 0             |
| 11/04/2011 | £ / R On 19 September 2011       | 11.50  | P            | Foreign Exchange Future | 0.64700   | 0.65800                         | 0             |
| 11/04/2011 | £ / R On 19 December 2011        |        |              | Foreign Exchange Future | 11.26940  | 11.25800                        | 993           |
| 11/04/2011 | £ / R On 19 December 2011        | 11.65  | C            | Foreign Exchange Future | 0.39800   | 0.39800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/04/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.26100   | 0.26200                         | 0             |
| 11/04/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.38300   | 0.38300                         | 0             |
| 11/04/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.41400   | 0.41300                         | 0             |
| 11/04/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.74500   | 0.75500                         | 0             |
| 11/04/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.81400   | 0.82500                         | 0             |
| 11/04/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.19200   | 1.20400                         | 250           |
| 11/04/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.77900   | 0.79000                         | 0             |
| 11/04/2011 | ¥ / R On 13 June 2011      |        |              | Foreign Exchange Future | 0.07910   | 0.07890                         | 657           |
| 11/04/2011 | ¥ / R On 13 June 2011      | 0.09   | C            | Foreign Exchange Future | 0.00063   | 0.00063                         | 0             |
| 11/04/2011 | ¥ / R On 13 June 2011      | 0.10   | C            | Foreign Exchange Future | 0.00006   | 0.00006                         | 0             |
| 11/04/2011 | ¥ / R On 13 June 2011      | 0.08   | C            | Foreign Exchange Future | 0.00470   | 0.00457                         | 0             |
| 11/04/2011 | ¥ / R On 13 June 2011      | 0.08   | P            | Foreign Exchange Future | 0.00060   | 0.00067                         | 0             |
| 11/04/2011 | ¥ / R On 13 June 2011      | 0.10   | P            | Foreign Exchange Future | 0.01596   | 0.01616                         | 0             |
| 11/04/2011 | ¥ / R On 13 June 2011      | 0.09   | P            | Foreign Exchange Future | 0.00653   | 0.00673                         | 0             |
| 11/04/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08030   | 0.08010                         | 16,271        |
| 11/04/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00379   | 0.00374                         | 0             |
| 11/04/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01056   | 0.01039                         | 0             |
| 11/04/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00132   | 0.00132                         | 0             |
| 11/04/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.01102   | 0.01122                         | 0             |
| 11/04/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00026   | 0.00029                         | 0             |
| 11/04/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00349   | 0.00364                         | 0             |
| 11/04/2011 | € / R On 13 June 2011      |        |              | Foreign Exchange Future | 9.66940   | 9.66730                         | 15,807        |
| 11/04/2011 | € / R On 13 June 2011      | 9.80   | C            | Foreign Exchange Future | 0.13700   | 0.14400                         | 0             |
| 11/04/2011 | € / R On 13 June 2011      | 9.75   | C            | Foreign Exchange Future | 0.15400   | 0.16200                         | 0             |
| 11/04/2011 | € / R On 13 June 2011      | 9.85   | C            | Foreign Exchange Future | 0.12100   | 0.12800                         | 0             |
| 11/04/2011 | € / R On 13 June 2011      | 9.85   | P            | Foreign Exchange Future | 0.30200   | 0.31100                         | 0             |
| 11/04/2011 | € / R On 13 June 2011      | 9.75   | P            | Foreign Exchange Future | 0.23500   | 0.24500                         | 0             |
| 11/04/2011 | € / R On 13 June 2011      | 9.80   | P            | Foreign Exchange Future | 0.26800   | 0.27700                         | 0             |
| 11/04/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.78340   | 9.78050                         | 51,067        |
| 11/04/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.40900   | 0.41200                         | 0             |
| 11/04/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.38300   | 0.38600                         | 0             |
| 11/04/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.43700   | 0.44000                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/04/2011 | € / R On 19 September 2011    | 9.60   | P            | Foreign Exchange Future | 0.25400   | 0.26000                         | 0             |
| 11/04/2011 | € / R On 19 September 2011    | 9.70   | P            | Foreign Exchange Future | 0.30000   | 0.30600                         | 0             |
| 11/04/2011 | € / R On 19 September 2011    | 9.65   | P            | Foreign Exchange Future | 0.27600   | 0.28200                         | 0             |
| 11/04/2011 | € / R On 19 December 2011     |        |              | Foreign Exchange Future | 9.88930   | 9.88570                         | 2,000         |
| 11/04/2011 | € / R On 19 December 2011     | 9.80   | C            | Foreign Exchange Future | 0.48600   | 0.48700                         | 0             |
| 11/04/2011 | € / R On 19 December 2011     | 9.75   | C            | Foreign Exchange Future | 0.51200   | 0.51300                         | 0             |
| 11/04/2011 | € / R On 19 December 2011     | 9.85   | C            | Foreign Exchange Future | 0.46100   | 0.46300                         | 0             |
| 11/04/2011 | € / R On 19 December 2011     | 9.85   | P            | Foreign Exchange Future | 0.42200   | 0.42700                         | 0             |
| 11/04/2011 | € / R On 19 December 2011     | 9.75   | P            | Foreign Exchange Future | 0.37300   | 0.37700                         | 0             |
| 11/04/2011 | € / R On 19 December 2011     | 9.80   | P            | Foreign Exchange Future | 0.39700   | 0.40100                         | 0             |
| 11/04/2011 | AU\$ / R On 13 June 2011      |        |              | Foreign Exchange Future | 7.01230   | 7.01120                         | 13,468        |
| 11/04/2011 | AU\$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.38200   | 0.38300                         | 0             |
| 11/04/2011 | AU\$ / R On 13 June 2011      | 6.70   | C            | Foreign Exchange Future | 0.33800   | 0.33900                         | 0             |
| 11/04/2011 | AU\$ / R On 13 June 2011      | 6.60   | C            | Foreign Exchange Future | 0.42700   | 0.42700                         | 0             |
| 11/04/2011 | AU\$ / R On 13 June 2011      | 6.60   | P            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 11/04/2011 | AU\$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.02600   | 0.02800                         | 0             |
| 11/04/2011 | AU\$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.02000   | 0.02200                         | 0             |
| 11/04/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.02810   | 7.02590                         | 8,820         |
| 11/04/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.44700   | 0.44700                         | 0             |
| 11/04/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.40900   | 0.40900                         | 0             |
| 11/04/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.48700   | 0.48700                         | 0             |
| 11/04/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.05900   | 0.06100                         | 0             |
| 11/04/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.08100   | 0.08300                         | 0             |
| 11/04/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.06900   | 0.07100                         | 0             |
| 11/04/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.04560   | 7.04190                         | 0             |
| 11/04/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.49600   | 0.49400                         | 0             |
| 11/04/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.53200   | 0.53100                         | 0             |
| 11/04/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.46000   | 0.45900                         | 0             |
| 11/04/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.11400   | 0.11700                         | 0             |
| 11/04/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.08600   | 0.08900                         | 0             |
| 11/04/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.10000   | 0.10200                         | 0             |
| 11/04/2011 | AU\$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 8.04320   | 8.03690                         | 0             |
| 11/04/2011 | AU\$ / R On 14 December 2015  | 7.30   | C            | Foreign Exchange Future | 1.29300   | 1.29200                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/04/2011 | AU\$ / R On 14 December 2015 | 7.35   | C            | Foreign Exchange Future | 1.26400   | 1.26300                         | 0             |
| 11/04/2011 | AU\$ / R On 14 December 2015 | 7.25   | C            | Foreign Exchange Future | 1.32200   | 1.32200                         | 0             |
| 11/04/2011 | AU\$ / R On 14 December 2015 | 7.25   | P            | Foreign Exchange Future | 0.52900   | 0.53500                         | 0             |
| 11/04/2011 | AU\$ / R On 14 December 2015 | 7.35   | P            | Foreign Exchange Future | 0.57100   | 0.57600                         | 0             |
| 11/04/2011 | AU\$ / R On 14 December 2015 | 7.30   | P            | Foreign Exchange Future | 0.55000   | 0.55500                         | 0             |
| 11/04/2011 | CAD/ R On 13 June 2011       |        |              | Foreign Exchange Future | 7.00960   | 7.00430                         | 0             |
| 11/04/2011 | CAD/ R On 13 June 2011       | 6.90   | C            | Foreign Exchange Future | 0.18600   | 0.18800                         | 0             |
| 11/04/2011 | CAD/ R On 13 June 2011       | 6.85   | C            | Foreign Exchange Future | 0.22200   | 0.22300                         | 0             |
| 11/04/2011 | CAD/ R On 13 June 2011       | 6.95   | C            | Foreign Exchange Future | 0.15300   | 0.15500                         | 0             |
| 11/04/2011 | CAD/ R On 13 June 2011       | 6.95   | P            | Foreign Exchange Future | 0.09300   | 0.10100                         | 0             |
| 11/04/2011 | CAD/ R On 13 June 2011       | 6.85   | P            | Foreign Exchange Future | 0.06200   | 0.06900                         | 0             |
| 11/04/2011 | CAD/ R On 13 June 2011       | 6.90   | P            | Foreign Exchange Future | 0.07600   | 0.08400                         | 0             |
| 11/04/2011 | CAD/ R On 19 September 2011  |        |              | Foreign Exchange Future | 7.09420   | 7.08770                         | 0             |
| 11/04/2011 | CAD/ R On 19 September 2011  | 7.25   | C            | Foreign Exchange Future | 0.14700   | 0.15000                         | 0             |
| 11/04/2011 | CAD/ R On 19 September 2011  | 7.30   | C            | Foreign Exchange Future | 0.13200   | 0.13500                         | 0             |
| 11/04/2011 | CAD/ R On 19 September 2011  | 7.20   | C            | Foreign Exchange Future | 0.16400   | 0.16700                         | 0             |
| 11/04/2011 | CAD/ R On 19 September 2011  | 7.20   | P            | Foreign Exchange Future | 0.27000   | 0.27900                         | 0             |
| 11/04/2011 | CAD/ R On 19 September 2011  | 7.30   | P            | Foreign Exchange Future | 0.33800   | 0.34700                         | 0             |
| 11/04/2011 | CAD/ R On 19 September 2011  | 7.25   | P            | Foreign Exchange Future | 0.30300   | 0.31200                         | 0             |
| 11/04/2011 | CHF / R On 13 June 2011      |        |              | Foreign Exchange Future | 7.37620   | 7.36350                         | 900           |
| 11/04/2011 | CHF / R On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.35400   | 0.34700                         | 0             |
| 11/04/2011 | CHF / R On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.39200   | 0.38600                         | 0             |
| 11/04/2011 | CHF / R On 13 June 2011      | 7.15   | C            | Foreign Exchange Future | 0.31600   | 0.31100                         | 0             |
| 11/04/2011 | CHF / R On 13 June 2011      | 7.15   | P            | Foreign Exchange Future | 0.09000   | 0.09800                         | 0             |
| 11/04/2011 | CHF / R On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.06600   | 0.07300                         | 0             |
| 11/04/2011 | CHF / R On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.07800   | 0.08400                         | 0             |
| 11/04/2011 | CHF / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.48760   | 7.47470                         | 0             |
| 11/04/2011 | CHF / R On 19 September 2011 | 7.65   | C            | Foreign Exchange Future | 0.23800   | 0.23500                         | 0             |
| 11/04/2011 | CHF / R On 19 September 2011 | 7.70   | C            | Foreign Exchange Future | 0.22100   | 0.21900                         | 0             |
| 11/04/2011 | CHF / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.25600   | 0.25300                         | 0             |
| 11/04/2011 | CHF / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.36800   | 0.37800                         | 0             |
| 11/04/2011 | CHF / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.43300   | 0.44400                         | 0             |

| Date       | Contract Details             | Strike   | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 11/04/2011 | CHF / R On 19 September 2011 | 7.65     | P            | Foreign Exchange Future | 0.40000      | 0.41000                         | 0             |
| 11/04/2011 | RAIN On 13 June 2011         |          |              | Foreign Exchange Future | 13,575.38000 | 13,575.96000                    | 0             |
| 11/04/2011 | RAIN On 13 June 2011         | 13500.00 | C            | Foreign Exchange Future | 75.40000     | 76.00000                        | 0             |
| 11/04/2011 | RAIN On 13 June 2011         | 13500.01 | C            | Foreign Exchange Future | 75.40000     | 76.00000                        | 0             |
| 11/04/2011 | RAIN On 13 June 2011         | 13499.99 | C            | Foreign Exchange Future | 75.40000     | 76.00000                        | 0             |
| 11/04/2011 | RAIN On 13 June 2011         | 13499.99 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 11/04/2011 | RAIN On 13 June 2011         | 13500.01 | P            | Foreign Exchange Future | 0.00000      | 0.10000                         | 0             |
| 11/04/2011 | RAIN On 13 June 2011         | 13500.00 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 11/04/2011 | YUAN/R On 13 June 2011       |          |              | Foreign Exchange Future | 1.02750      | 1.02900                         | 0             |
| 11/04/2011 | YUAN/R On 13 June 2011       | 1.05     | C            | Foreign Exchange Future | 0.01430      | 0.01550                         | 0             |
| 11/04/2011 | YUAN/R On 13 June 2011       | 1.10     | C            | Foreign Exchange Future | 0.00530      | 0.00600                         | 0             |
| 11/04/2011 | YUAN/R On 13 June 2011       | 1.00     | C            | Foreign Exchange Future | 0.03770      | 0.03930                         | 0             |
| 11/04/2011 | YUAN/R On 13 June 2011       | 1.00     | P            | Foreign Exchange Future | 0.01020      | 0.01030                         | 0             |
| 11/04/2011 | YUAN/R On 13 June 2011       | 1.10     | P            | Foreign Exchange Future | 0.07780      | 0.07700                         | 0             |
| 11/04/2011 | YUAN/R On 13 June 2011       | 1.05     | P            | Foreign Exchange Future | 0.03680      | 0.03650                         | 0             |
| 11/04/2011 | YUAN/R On 19 September 2011  |          |              | Foreign Exchange Future | 1.04680      | 1.04860                         | 0             |
| 11/04/2011 | YUAN/R On 19 September 2011  | 1.10     | C            | Foreign Exchange Future | 0.02250      | 0.02390                         | 0             |
| 11/04/2011 | YUAN/R On 19 September 2011  | 1.05     | C            | Foreign Exchange Future | 0.03800      | 0.03980                         | 0             |
| 11/04/2011 | YUAN/R On 19 September 2011  | 1.15     | C            | Foreign Exchange Future | 0.01370      | 0.01470                         | 0             |
| 11/04/2011 | YUAN/R On 19 September 2011  | 1.15     | P            | Foreign Exchange Future | 0.11690      | 0.11610                         | 0             |
| 11/04/2011 | YUAN/R On 19 September 2011  | 1.05     | P            | Foreign Exchange Future | 0.04120      | 0.04120                         | 0             |
| 11/04/2011 | YUAN/R On 19 September 2011  | 1.10     | P            | Foreign Exchange Future | 0.07570      | 0.07530                         | 0             |
| 12/04/2011 | \$ / R On 13 June 2011       |          |              | Foreign Exchange Future | 6.77750      | 6.70080                         | 417,948       |
| 12/04/2011 | \$ / R On 13 June 2011       | 7.45     | C            | Foreign Exchange Future | 0.01600      | 0.01200                         | 0             |
| 12/04/2011 | \$ / R On 13 June 2011       | 7.50     | C            | Foreign Exchange Future | 0.01400      | 0.01000                         | 800           |
| 12/04/2011 | \$ / R On 13 June 2011       | 7.40     | C            | Foreign Exchange Future | 0.01900      | 0.01400                         | 7,200         |
| 12/04/2011 | \$ / R On 13 June 2011       | 6.70     | C            | Foreign Exchange Future | 0.18800      | 0.14500                         | 650           |
| 12/04/2011 | \$ / R On 13 June 2011       | 7.20     | C            | Foreign Exchange Future | 0.03700      | 0.02800                         | 1,690         |
| 12/04/2011 | \$ / R On 13 June 2011       | 7.05     | C            | Foreign Exchange Future | 0.06100      | 0.04700                         | 6,000         |
| 12/04/2011 | \$ / R On 13 June 2011       | 8.00     | C            | Foreign Exchange Future | 0.00300      | 0.00200                         | 500           |
| 12/04/2011 | \$ / R On 13 June 2011       | 7.80     | C            | Foreign Exchange Future | 0.00500      | 0.00400                         | 1,000         |
| 12/04/2011 | \$ / R On 13 June 2011       | 7.25     | C            | Foreign Exchange Future | 0.03100      | 0.02400                         | 1,000         |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/04/2011 | \$ / R On 13 June 2011      | 7.30   | C            | Foreign Exchange Future | 0.02600   | 0.02000                         | 250           |
| 12/04/2011 | \$ / R On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.05200   | 0.04000                         | 100           |
| 12/04/2011 | \$ / R On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.07200   | 0.05500                         | 19,330        |
| 12/04/2011 | \$ / R On 13 June 2011      | 6.85   | C            | Foreign Exchange Future | 0.11600   | 0.09100                         | 0             |
| 12/04/2011 | \$ / R On 13 June 2011      | 6.80   | C            | Foreign Exchange Future | 0.13600   | 0.10700                         | 100           |
| 12/04/2011 | \$ / R On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.02200   | 0.01700                         | 5,500         |
| 12/04/2011 | \$ / R On 13 June 2011      | 6.95   | C            | Foreign Exchange Future | 0.08500   | 0.06500                         | 100           |
| 12/04/2011 | \$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.22000   | 0.17300                         | 0             |
| 12/04/2011 | \$ / R On 13 June 2011      | 6.90   | C            | Foreign Exchange Future | 0.09900   | 0.07700                         | 2,650         |
| 12/04/2011 | \$ / R On 13 June 2011      | 6.50   | C            | Foreign Exchange Future | 0.32900   | 0.27200                         | 0             |
| 12/04/2011 | \$ / R On 13 June 2011      | 6.75   | C            | Foreign Exchange Future | 0.15800   | 0.12500                         | 175           |
| 12/04/2011 | \$ / R On 13 June 2011      | 6.50   | P            | Foreign Exchange Future | 0.05200   | 0.07100                         | 100           |
| 12/04/2011 | \$ / R On 13 June 2011      | 6.80   | P            | Foreign Exchange Future | 0.15900   | 0.20600                         | 0             |
| 12/04/2011 | \$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.09300   | 0.12200                         | 7,450         |
| 12/04/2011 | \$ / R On 13 June 2011      | 6.95   | P            | Foreign Exchange Future | 0.25800   | 0.31400                         | 0             |
| 12/04/2011 | \$ / R On 13 June 2011      | 6.75   | P            | Foreign Exchange Future | 0.13100   | 0.17400                         | 0             |
| 12/04/2011 | \$ / R On 13 June 2011      | 6.85   | P            | Foreign Exchange Future | 0.18900   | 0.24000                         | 2,400         |
| 12/04/2011 | \$ / R On 13 June 2011      | 6.90   | P            | Foreign Exchange Future | 0.22200   | 0.27600                         | 0             |
| 12/04/2011 | \$ / R On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.59500   | 0.66600                         | 0             |
| 12/04/2011 | \$ / R On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.29500   | 0.35400                         | 3,000         |
| 12/04/2011 | \$ / R On 13 June 2011      | 7.30   | P            | Foreign Exchange Future | 0.54900   | 0.61900                         | 0             |
| 12/04/2011 | \$ / R On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.37500   | 0.43900                         | 0             |
| 12/04/2011 | \$ / R On 13 June 2011      | 7.25   | P            | Foreign Exchange Future | 0.50400   | 0.57300                         | 0             |
| 12/04/2011 | \$ / R On 13 June 2011      | 7.80   | P            | Foreign Exchange Future | 1.02800   | 1.10300                         | 0             |
| 12/04/2011 | \$ / R On 13 June 2011      | 8.00   | P            | Foreign Exchange Future | 1.22600   | 1.30100                         | 0             |
| 12/04/2011 | \$ / R On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.33400   | 0.39600                         | 0             |
| 12/04/2011 | \$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.11100   | 0.14400                         | 300           |
| 12/04/2011 | \$ / R On 13 June 2011      | 7.20   | P            | Foreign Exchange Future | 0.46000   | 0.52700                         | 0             |
| 12/04/2011 | \$ / R On 13 June 2011      | 7.40   | P            | Foreign Exchange Future | 0.64200   | 0.71300                         | 1,000         |
| 12/04/2011 | \$ / R On 13 June 2011      | 7.50   | P            | Foreign Exchange Future | 0.73700   | 0.80900                         | 0             |
| 12/04/2011 | \$ / R On 13 June 2011      | 7.45   | P            | Foreign Exchange Future | 0.68900   | 0.76100                         | 0             |
| 12/04/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.87760   | 6.79990                         | 115,495       |
| 12/04/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.05300   | 0.04700                         | 0             |
| 12/04/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.05000   | 0.04500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/04/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.11300   | 0.09900                         | 10,000        |
| 12/04/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.09200   | 0.08100                         | 200           |
| 12/04/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.35700   | 0.31000                         | 0             |
| 12/04/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.05600   | 0.05000                         | 3,000         |
| 12/04/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.07200   | 0.06300                         | 2,800         |
| 12/04/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.12100   | 0.10600                         | 5,000         |
| 12/04/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.30000   | 0.25800                         | 0             |
| 12/04/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.25400   | 0.22100                         | 0             |
| 12/04/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.27600   | 0.32100                         | 10,000        |
| 12/04/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.68500   | 0.74900                         | 0             |
| 12/04/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.22200   | 0.25800                         | 10,000        |
| 12/04/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.64300   | 0.70600                         | 2,800         |
| 12/04/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.17800   | 1.25000                         | 0             |
| 12/04/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.99400   | 1.06300                         | 0             |
| 12/04/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.17900   | 0.21000                         | 5,000         |
| 12/04/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.81400   | 0.88100                         | 0             |
| 12/04/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.27200   | 1.34500                         | 0             |
| 12/04/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.22500   | 1.29700                         | 0             |
| 12/04/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.97540   | 6.89660                         | 10,061        |
| 12/04/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.22200   | 0.20000                         | 0             |
| 12/04/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.21000   | 0.18900                         | 0             |
| 12/04/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.23400   | 0.21100                         | 0             |
| 12/04/2011 | \$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.55900   | 0.61400                         | 0             |
| 12/04/2011 | \$ / R On 19 December 2011  | 7.40   | P            | Foreign Exchange Future | 0.63500   | 0.69200                         | 0             |
| 12/04/2011 | \$ / R On 19 December 2011  | 7.35   | P            | Foreign Exchange Future | 0.59700   | 0.65300                         | 0             |
| 12/04/2011 | \$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.07730   | 6.99790                         | 638           |
| 12/04/2011 | \$ / R On 19 March 2012     | 7.04   | C            | Foreign Exchange Future | 0.42800   | 0.39200                         | 0             |
| 12/04/2011 | \$ / R On 19 March 2012     | 7.09   | C            | Foreign Exchange Future | 0.40800   | 0.37400                         | 0             |
| 12/04/2011 | \$ / R On 19 March 2012     | 6.99   | C            | Foreign Exchange Future | 0.45300   | 0.41200                         | 0             |
| 12/04/2011 | \$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 0.44600   | 0.40600                         | 0             |
| 12/04/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.36900   | 0.40800                         | 1,000         |
| 12/04/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.36200   | 0.40000                         | 0             |
| 12/04/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.41700   | 0.46200                         | 0             |
| 12/04/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.38700   | 0.43000                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/04/2011 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.04480   | 8.96760                         | 0             |
| 12/04/2011 | \$ / R On 14 December 2015       | 9.20   | C            | Foreign Exchange Future | 1.38900   | 1.32400                         | 0             |
| 12/04/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.37300   | 1.30800                         | 0             |
| 12/04/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.40500   | 1.34000                         | 0             |
| 12/04/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.51000   | 1.52200                         | 0             |
| 12/04/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.57800   | 1.59000                         | 0             |
| 12/04/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.54400   | 1.55600                         | 0             |
| 12/04/2011 | \$ / R MAXI On 13 June 2011      |        |              | Foreign Exchange Future | 6.77750   | 6.70080                         | 280           |
| 12/04/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.06091   | 0.04690                         | 0             |
| 12/04/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.02228   | 0.01710                         | 0             |
| 12/04/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.05158   | 0.03964                         | 0             |
| 12/04/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.07184   | 0.05545                         | 0             |
| 12/04/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.29434   | 0.35465                         | 0             |
| 12/04/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.37408   | 0.43884                         | 0             |
| 12/04/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.59478   | 0.66630                         | 60            |
| 12/04/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.33341   | 0.39610                         | 0             |
| 12/04/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.87760   | 6.79990                         | 0             |
| 12/04/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.18789   | 0.16301                         | 0             |
| 12/04/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.17439   | 0.15130                         | 0             |
| 12/04/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.20254   | 0.17575                         | 0             |
| 12/04/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.37494   | 0.42585                         | 0             |
| 12/04/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.44679   | 0.50140                         | 0             |
| 12/04/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.41029   | 0.46311                         | 0             |
| 12/04/2011 | £ / R On 13 June 2011            |        |              | Foreign Exchange Future | 11.01500  | 10.99000                        | 26,929        |
| 12/04/2011 | £ / R On 13 June 2011            | 11.85  | C            | Foreign Exchange Future | 0.03800   | 0.03700                         | 0             |
| 12/04/2011 | £ / R On 13 June 2011            | 11.90  | C            | Foreign Exchange Future | 0.03400   | 0.03300                         | 0             |
| 12/04/2011 | £ / R On 13 June 2011            | 11.80  | C            | Foreign Exchange Future | 0.04200   | 0.04100                         | 0             |
| 12/04/2011 | £ / R On 13 June 2011            | 10.75  | C            | Foreign Exchange Future | 0.38200   | 0.36700                         | 0             |
| 12/04/2011 | £ / R On 13 June 2011            | 11.45  | C            | Foreign Exchange Future | 0.09000   | 0.08700                         | 10            |
| 12/04/2011 | £ / R On 13 June 2011            | 11.55  | C            | Foreign Exchange Future | 0.07200   | 0.07000                         | 0             |
| 12/04/2011 | £ / R On 13 June 2011            | 11.95  | C            | Foreign Exchange Future | 0.03000   | 0.03000                         | 0             |
| 12/04/2011 | £ / R On 13 June 2011            | 11.95  | P            | Foreign Exchange Future | 0.96500   | 0.99000                         | 100           |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/04/2011 | £ / R On 13 June 2011      | 11.55  | P            | Foreign Exchange Future | 0.60700   | 0.63000                         | 100           |
| 12/04/2011 | £ / R On 13 June 2011      | 10.75  | P            | Foreign Exchange Future | 0.11700   | 0.12700                         | 10            |
| 12/04/2011 | £ / R On 13 June 2011      | 11.45  | P            | Foreign Exchange Future | 0.52500   | 0.54700                         | 0             |
| 12/04/2011 | £ / R On 13 June 2011      | 11.80  | P            | Foreign Exchange Future | 0.82700   | 0.85100                         | 0             |
| 12/04/2011 | £ / R On 13 June 2011      | 11.90  | P            | Foreign Exchange Future | 0.91900   | 0.94300                         | 0             |
| 12/04/2011 | £ / R On 13 June 2011      | 11.85  | P            | Foreign Exchange Future | 0.87300   | 0.89700                         | 0             |
| 12/04/2011 | £ / R On 19 September 2011 |        |              | Foreign Exchange Future | 11.16160  | 11.13350                        | 30,055        |
| 12/04/2011 | £ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.29000   | 0.28000                         | 0             |
| 12/04/2011 | £ / R On 19 September 2011 | 11.55  | C            | Foreign Exchange Future | 0.27600   | 0.26600                         | 0             |
| 12/04/2011 | £ / R On 19 September 2011 | 11.45  | C            | Foreign Exchange Future | 0.30600   | 0.29500                         | 0             |
| 12/04/2011 | £ / R On 19 September 2011 | 11.65  | C            | Foreign Exchange Future | 0.24900   | 0.24000                         | 0             |
| 12/04/2011 | £ / R On 19 September 2011 | 12.10  | C            | Foreign Exchange Future | 0.15600   | 0.15100                         | 0             |
| 12/04/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 1.09400   | 1.11800                         | 200           |
| 12/04/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.73700   | 0.75700                         | 100           |
| 12/04/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.59400   | 0.61200                         | 0             |
| 12/04/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.66400   | 0.68300                         | 0             |
| 12/04/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.62800   | 0.64700                         | 0             |
| 12/04/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.30110  | 11.26940                        | 993           |
| 12/04/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.40800   | 0.39800                         | 0             |
| 12/04/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.26800   | 0.26100                         | 0             |
| 12/04/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.39300   | 0.38300                         | 0             |
| 12/04/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.42400   | 0.41400                         | 0             |
| 12/04/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.72300   | 0.74500                         | 0             |
| 12/04/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.79200   | 0.81400                         | 0             |
| 12/04/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.16700   | 1.19200                         | 250           |
| 12/04/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.75700   | 0.77900                         | 0             |
| 12/04/2011 | ¥ / R On 13 June 2011      |        |              | Foreign Exchange Future | 0.08110   | 0.07910                         | 657           |
| 12/04/2011 | ¥ / R On 13 June 2011      | 0.09   | C            | Foreign Exchange Future | 0.00098   | 0.00063                         | 0             |
| 12/04/2011 | ¥ / R On 13 June 2011      | 0.10   | C            | Foreign Exchange Future | 0.00010   | 0.00006                         | 0             |
| 12/04/2011 | ¥ / R On 13 June 2011      | 0.08   | C            | Foreign Exchange Future | 0.00640   | 0.00470                         | 0             |
| 12/04/2011 | ¥ / R On 13 June 2011      | 0.08   | P            | Foreign Exchange Future | 0.00030   | 0.00060                         | 0             |
| 12/04/2011 | ¥ / R On 13 June 2011      | 0.10   | P            | Foreign Exchange Future | 0.01400   | 0.01596                         | 0             |
| 12/04/2011 | ¥ / R On 13 June 2011      | 0.09   | P            | Foreign Exchange Future | 0.00488   | 0.00653                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/04/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08240   | 0.08030                         | 16,271        |
| 12/04/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00485   | 0.00379                         | 0             |
| 12/04/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01253   | 0.01056                         | 0             |
| 12/04/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00173   | 0.00132                         | 0             |
| 12/04/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00933   | 0.01102                         | 0             |
| 12/04/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00013   | 0.00026                         | 0             |
| 12/04/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00245   | 0.00349                         | 0             |
| 12/04/2011 | € / R On 13 June 2011      |        |              | Foreign Exchange Future | 9.80990   | 9.66940                         | 15,740        |
| 12/04/2011 | € / R On 13 June 2011      | 9.80   | C            | Foreign Exchange Future | 0.19500   | 0.13700                         | 0             |
| 12/04/2011 | € / R On 13 June 2011      | 9.75   | C            | Foreign Exchange Future | 0.22300   | 0.15400                         | 0             |
| 12/04/2011 | € / R On 13 June 2011      | 9.85   | C            | Foreign Exchange Future | 0.17400   | 0.12100                         | 0             |
| 12/04/2011 | € / R On 13 June 2011      | 9.85   | P            | Foreign Exchange Future | 0.21400   | 0.30200                         | 0             |
| 12/04/2011 | € / R On 13 June 2011      | 9.75   | P            | Foreign Exchange Future | 0.16300   | 0.23500                         | 0             |
| 12/04/2011 | € / R On 13 June 2011      | 9.80   | P            | Foreign Exchange Future | 0.18500   | 0.26800                         | 0             |
| 12/04/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.92660   | 9.78340                         | 51,067        |
| 12/04/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.49700   | 0.40900                         | 0             |
| 12/04/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.46700   | 0.38300                         | 0             |
| 12/04/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.52800   | 0.43700                         | 0             |
| 12/04/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.20100   | 0.25400                         | 0             |
| 12/04/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.24000   | 0.30000                         | 0             |
| 12/04/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.22000   | 0.27600                         | 0             |
| 12/04/2011 | € / R On 19 December 2011  |        |              | Foreign Exchange Future | 10.03510  | 9.88930                         | 2,000         |
| 12/04/2011 | € / R On 19 December 2011  | 9.80   | C            | Foreign Exchange Future | 0.57500   | 0.48600                         | 0             |
| 12/04/2011 | € / R On 19 December 2011  | 9.75   | C            | Foreign Exchange Future | 0.60200   | 0.51200                         | 0             |
| 12/04/2011 | € / R On 19 December 2011  | 9.85   | C            | Foreign Exchange Future | 0.54800   | 0.46100                         | 0             |
| 12/04/2011 | € / R On 19 December 2011  | 9.85   | P            | Foreign Exchange Future | 0.36300   | 0.42200                         | 0             |
| 12/04/2011 | € / R On 19 December 2011  | 9.75   | P            | Foreign Exchange Future | 0.31700   | 0.37300                         | 0             |
| 12/04/2011 | € / R On 19 December 2011  | 9.80   | P            | Foreign Exchange Future | 0.34000   | 0.39700                         | 0             |
| 12/04/2011 | AU\$ / R On 13 June 2011   |        |              | Foreign Exchange Future | 7.04130   | 7.01230                         | 13,468        |
| 12/04/2011 | AU\$ / R On 13 June 2011   | 6.65   | C            | Foreign Exchange Future | 0.40800   | 0.38200                         | 0             |
| 12/04/2011 | AU\$ / R On 13 June 2011   | 6.70   | C            | Foreign Exchange Future | 0.36400   | 0.33800                         | 0             |
| 12/04/2011 | AU\$ / R On 13 June 2011   | 6.60   | C            | Foreign Exchange Future | 0.45400   | 0.42700                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/04/2011 | AU\$ / R On 13 June 2011      | 6.60   | P            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 12/04/2011 | AU\$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.02300   | 0.02600                         | 0             |
| 12/04/2011 | AU\$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.01700   | 0.02000                         | 0             |
| 12/04/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.05740   | 7.02810                         | 8,820         |
| 12/04/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.47100   | 0.44700                         | 0             |
| 12/04/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.43200   | 0.40900                         | 0             |
| 12/04/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.51100   | 0.48700                         | 0             |
| 12/04/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.05400   | 0.05900                         | 0             |
| 12/04/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.07500   | 0.08100                         | 0             |
| 12/04/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.06400   | 0.06900                         | 0             |
| 12/04/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.07570   | 7.04560                         | 150           |
| 12/04/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.51800   | 0.49600                         | 0             |
| 12/04/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.57300   | 0.53200                         | 0             |
| 12/04/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.48200   | 0.46000                         | 0             |
| 12/04/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.10600   | 0.11400                         | 0             |
| 12/04/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.09700   | 0.08600                         | 0             |
| 12/04/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.09200   | 0.10000                         | 0             |
| 12/04/2011 | AU\$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 8.03980   | 8.04320                         | 0             |
| 12/04/2011 | AU\$ / R On 14 December 2015  | 7.30   | C            | Foreign Exchange Future | 1.27600   | 1.29300                         | 0             |
| 12/04/2011 | AU\$ / R On 14 December 2015  | 7.35   | C            | Foreign Exchange Future | 1.24900   | 1.26400                         | 0             |
| 12/04/2011 | AU\$ / R On 14 December 2015  | 7.25   | C            | Foreign Exchange Future | 1.30400   | 1.32200                         | 0             |
| 12/04/2011 | AU\$ / R On 14 December 2015  | 7.25   | P            | Foreign Exchange Future | 0.51400   | 0.52900                         | 0             |
| 12/04/2011 | AU\$ / R On 14 December 2015  | 7.35   | P            | Foreign Exchange Future | 0.55900   | 0.57100                         | 0             |
| 12/04/2011 | AU\$ / R On 14 December 2015  | 7.30   | P            | Foreign Exchange Future | 0.53600   | 0.55000                         | 0             |
| 12/04/2011 | CAD/ R On 13 June 2011        |        |              | Foreign Exchange Future | 7.01920   | 7.00960                         | 0             |
| 12/04/2011 | CAD/ R On 13 June 2011        | 6.90   | C            | Foreign Exchange Future | 0.18900   | 0.18600                         | 0             |
| 12/04/2011 | CAD/ R On 13 June 2011        | 6.85   | C            | Foreign Exchange Future | 0.22600   | 0.22200                         | 0             |
| 12/04/2011 | CAD/ R On 13 June 2011        | 6.95   | C            | Foreign Exchange Future | 0.15600   | 0.15300                         | 0             |
| 12/04/2011 | CAD/ R On 13 June 2011        | 6.95   | P            | Foreign Exchange Future | 0.08700   | 0.09300                         | 0             |
| 12/04/2011 | CAD/ R On 13 June 2011        | 6.85   | P            | Foreign Exchange Future | 0.05700   | 0.06200                         | 0             |
| 12/04/2011 | CAD/ R On 13 June 2011        | 6.90   | P            | Foreign Exchange Future | 0.07000   | 0.07600                         | 0             |
| 12/04/2011 | CAD/ R On 19 September 2011   |        |              | Foreign Exchange Future | 7.10390   | 7.09420                         | 0             |
| 12/04/2011 | CAD/ R On 19 September 2011   | 7.25   | C            | Foreign Exchange Future | 0.15100   | 0.14700                         | 0             |

| Date       | Contract Details             | Strike   | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 12/04/2011 | CAD/ R On 19 September 2011  | 7.30     | C            | Foreign Exchange Future | 0.13600      | 0.13200                         | 0             |
| 12/04/2011 | CAD/ R On 19 September 2011  | 7.20     | C            | Foreign Exchange Future | 0.16800      | 0.16400                         | 0             |
| 12/04/2011 | CAD/ R On 19 September 2011  | 7.20     | P            | Foreign Exchange Future | 0.26400      | 0.27000                         | 0             |
| 12/04/2011 | CAD/ R On 19 September 2011  | 7.30     | P            | Foreign Exchange Future | 0.33200      | 0.33800                         | 0             |
| 12/04/2011 | CAD/ R On 19 September 2011  | 7.25     | P            | Foreign Exchange Future | 0.29700      | 0.30300                         | 0             |
| 12/04/2011 | CHF / R On 13 June 2011      |          |              | Foreign Exchange Future | 7.57250      | 7.37620                         | 900           |
| 12/04/2011 | CHF / R On 13 June 2011      | 7.10     | C            | Foreign Exchange Future | 0.51600      | 0.35400                         | 0             |
| 12/04/2011 | CHF / R On 13 June 2011      | 7.05     | C            | Foreign Exchange Future | 0.55900      | 0.39200                         | 0             |
| 12/04/2011 | CHF / R On 13 June 2011      | 7.15     | C            | Foreign Exchange Future | 0.47300      | 0.31600                         | 0             |
| 12/04/2011 | CHF / R On 13 June 2011      | 7.15     | P            | Foreign Exchange Future | 0.05100      | 0.09000                         | 0             |
| 12/04/2011 | CHF / R On 13 June 2011      | 7.05     | P            | Foreign Exchange Future | 0.03700      | 0.06600                         | 0             |
| 12/04/2011 | CHF / R On 13 June 2011      | 7.10     | P            | Foreign Exchange Future | 0.04400      | 0.07800                         | 0             |
| 12/04/2011 | CHF / R On 19 September 2011 |          |              | Foreign Exchange Future | 7.68710      | 7.48760                         | 0             |
| 12/04/2011 | CHF / R On 19 September 2011 | 7.65     | C            | Foreign Exchange Future | 0.32800      | 0.23800                         | 0             |
| 12/04/2011 | CHF / R On 19 September 2011 | 7.70     | C            | Foreign Exchange Future | 0.30300      | 0.22100                         | 0             |
| 12/04/2011 | CHF / R On 19 September 2011 | 7.60     | C            | Foreign Exchange Future | 0.35300      | 0.25600                         | 0             |
| 12/04/2011 | CHF / R On 19 September 2011 | 7.60     | P            | Foreign Exchange Future | 0.26600      | 0.36800                         | 0             |
| 12/04/2011 | CHF / R On 19 September 2011 | 7.70     | P            | Foreign Exchange Future | 0.31600      | 0.43300                         | 0             |
| 12/04/2011 | CHF / R On 19 September 2011 | 7.65     | P            | Foreign Exchange Future | 0.29100      | 0.40000                         | 0             |
| 12/04/2011 | RAIN On 13 June 2011         |          |              | Foreign Exchange Future | 13,758.79000 | 13,575.38000                    | 0             |
| 12/04/2011 | RAIN On 13 June 2011         | 13500.00 | C            | Foreign Exchange Future | 258.80000    | 75.40000                        | 0             |
| 12/04/2011 | RAIN On 13 June 2011         | 13500.01 | C            | Foreign Exchange Future | 258.80000    | 75.40000                        | 0             |
| 12/04/2011 | RAIN On 13 June 2011         | 13499.99 | C            | Foreign Exchange Future | 258.80000    | 75.40000                        | 0             |
| 12/04/2011 | RAIN On 13 June 2011         | 13499.99 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 12/04/2011 | RAIN On 13 June 2011         | 13500.01 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 12/04/2011 | RAIN On 13 June 2011         | 13500.00 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 12/04/2011 | YUAN/R On 13 June 2011       |          |              | Foreign Exchange Future | 1.03870      | 1.02750                         | 0             |
| 12/04/2011 | YUAN/R On 13 June 2011       | 1.05     | C            | Foreign Exchange Future | 0.01790      | 0.01430                         | 0             |
| 12/04/2011 | YUAN/R On 13 June 2011       | 1.10     | C            | Foreign Exchange Future | 0.00670      | 0.00530                         | 0             |
| 12/04/2011 | YUAN/R On 13 June 2011       | 1.00     | C            | Foreign Exchange Future | 0.04570      | 0.03770                         | 0             |
| 12/04/2011 | YUAN/R On 13 June 2011       | 1.00     | P            | Foreign Exchange Future | 0.00700      | 0.01020                         | 0             |
| 12/04/2011 | YUAN/R On 13 June 2011       | 1.10     | P            | Foreign Exchange Future | 0.06800      | 0.07780                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/04/2011 | YUAN/R On 13 June 2011      | 1.05   | P            | Foreign Exchange Future | 0.02920   | 0.03680                         | 0             |
| 12/04/2011 | YUAN/R On 19 September 2011 |        |              | Foreign Exchange Future | 1.05860   | 1.04680                         | 0             |
| 12/04/2011 | YUAN/R On 19 September 2011 | 1.10   | C            | Foreign Exchange Future | 0.02620   | 0.02250                         | 0             |
| 12/04/2011 | YUAN/R On 19 September 2011 | 1.05   | C            | Foreign Exchange Future | 0.04380   | 0.03800                         | 0             |
| 12/04/2011 | YUAN/R On 19 September 2011 | 1.15   | C            | Foreign Exchange Future | 0.01600   | 0.01370                         | 0             |
| 12/04/2011 | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.10740   | 0.11690                         | 0             |
| 12/04/2011 | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.03520   | 0.04120                         | 0             |
| 12/04/2011 | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.06760   | 0.07570                         | 0             |
| 13/04/2011 | \$ / R On 13 June 2011      |        |              | Foreign Exchange Future | 6.82400   | 6.77750                         | 409,625       |
| 13/04/2011 | \$ / R On 13 June 2011      | 7.45   | C            | Foreign Exchange Future | 0.01900   | 0.01600                         | 0             |
| 13/04/2011 | \$ / R On 13 June 2011      | 7.50   | C            | Foreign Exchange Future | 0.01600   | 0.01400                         | 800           |
| 13/04/2011 | \$ / R On 13 June 2011      | 7.40   | C            | Foreign Exchange Future | 0.02200   | 0.01900                         | 7,200         |
| 13/04/2011 | \$ / R On 13 June 2011      | 6.70   | C            | Foreign Exchange Future | 0.22200   | 0.18800                         | 650           |
| 13/04/2011 | \$ / R On 13 June 2011      | 7.20   | C            | Foreign Exchange Future | 0.04300   | 0.03700                         | 1,690         |
| 13/04/2011 | \$ / R On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.07100   | 0.06100                         | 6,000         |
| 13/04/2011 | \$ / R On 13 June 2011      | 8.00   | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 500           |
| 13/04/2011 | \$ / R On 13 June 2011      | 7.80   | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 1,000         |
| 13/04/2011 | \$ / R On 13 June 2011      | 7.25   | C            | Foreign Exchange Future | 0.03700   | 0.03100                         | 1,000         |
| 13/04/2011 | \$ / R On 13 June 2011      | 7.30   | C            | Foreign Exchange Future | 0.03100   | 0.02600                         | 250           |
| 13/04/2011 | \$ / R On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.06100   | 0.05200                         | 100           |
| 13/04/2011 | \$ / R On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.08400   | 0.07200                         | 19,330        |
| 13/04/2011 | \$ / R On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.02600   | 0.02200                         | 5,500         |
| 13/04/2011 | \$ / R On 13 June 2011      | 6.95   | C            | Foreign Exchange Future | 0.09900   | 0.08500                         | 100           |
| 13/04/2011 | \$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.25500   | 0.22000                         | 0             |
| 13/04/2011 | \$ / R On 13 June 2011      | 6.90   | C            | Foreign Exchange Future | 0.11600   | 0.09900                         | 2,650         |
| 13/04/2011 | \$ / R On 13 June 2011      | 6.50   | C            | Foreign Exchange Future | 0.36900   | 0.32900                         | 0             |
| 13/04/2011 | \$ / R On 13 June 2011      | 6.85   | C            | Foreign Exchange Future | 0.13500   | 0.11600                         | 0             |
| 13/04/2011 | \$ / R On 13 June 2011      | 6.80   | C            | Foreign Exchange Future | 0.16100   | 0.13600                         | 100           |
| 13/04/2011 | \$ / R On 13 June 2011      | 6.75   | C            | Foreign Exchange Future | 0.19000   | 0.15800                         | 175           |
| 13/04/2011 | \$ / R On 13 June 2011      | 6.75   | P            | Foreign Exchange Future | 0.11600   | 0.13100                         | 0             |
| 13/04/2011 | \$ / R On 13 June 2011      | 6.85   | P            | Foreign Exchange Future | 0.16100   | 0.18900                         | 2,400         |
| 13/04/2011 | \$ / R On 13 June 2011      | 6.90   | P            | Foreign Exchange Future | 0.19200   | 0.22200                         | 0             |
| 13/04/2011 | \$ / R On 13 June 2011      | 6.50   | P            | Foreign Exchange Future | 0.04500   | 0.05200                         | 100           |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/04/2011 | \$ / R On 13 June 2011      | 6.80   | P            | Foreign Exchange Future | 0.13700   | 0.15900                         | 0             |
| 13/04/2011 | \$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.08100   | 0.09300                         | 7,450         |
| 13/04/2011 | \$ / R On 13 June 2011      | 6.95   | P            | Foreign Exchange Future | 0.22500   | 0.25800                         | 0             |
| 13/04/2011 | \$ / R On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.55200   | 0.59500                         | 0             |
| 13/04/2011 | \$ / R On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.26000   | 0.29500                         | 3,000         |
| 13/04/2011 | \$ / R On 13 June 2011      | 7.30   | P            | Foreign Exchange Future | 0.50700   | 0.54900                         | 0             |
| 13/04/2011 | \$ / R On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.33700   | 0.37500                         | 0             |
| 13/04/2011 | \$ / R On 13 June 2011      | 7.25   | P            | Foreign Exchange Future | 0.46300   | 0.50400                         | 0             |
| 13/04/2011 | \$ / R On 13 June 2011      | 7.80   | P            | Foreign Exchange Future | 0.98200   | 1.02800                         | 0             |
| 13/04/2011 | \$ / R On 13 June 2011      | 8.00   | P            | Foreign Exchange Future | 1.17900   | 1.22600                         | 0             |
| 13/04/2011 | \$ / R On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.29700   | 0.33400                         | 0             |
| 13/04/2011 | \$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.09800   | 0.11100                         | 300           |
| 13/04/2011 | \$ / R On 13 June 2011      | 7.20   | P            | Foreign Exchange Future | 0.41900   | 0.46000                         | 0             |
| 13/04/2011 | \$ / R On 13 June 2011      | 7.40   | P            | Foreign Exchange Future | 0.59800   | 0.64200                         | 1,000         |
| 13/04/2011 | \$ / R On 13 June 2011      | 7.50   | P            | Foreign Exchange Future | 0.69200   | 0.73700                         | 0             |
| 13/04/2011 | \$ / R On 13 June 2011      | 7.45   | P            | Foreign Exchange Future | 0.64500   | 0.68900                         | 0             |
| 13/04/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.92490   | 6.87760                         | 115,765       |
| 13/04/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.05600   | 0.05300                         | 0             |
| 13/04/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.05300   | 0.05000                         | 0             |
| 13/04/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.06000   | 0.05600                         | 3,000         |
| 13/04/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.07600   | 0.07200                         | 2,800         |
| 13/04/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.13000   | 0.12100                         | 5,000         |
| 13/04/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.33000   | 0.30000                         | 0             |
| 13/04/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.27700   | 0.25400                         | 0             |
| 13/04/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.12100   | 0.11300                         | 10,000        |
| 13/04/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.09800   | 0.09200                         | 200           |
| 13/04/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.38900   | 0.35700                         | 0             |
| 13/04/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.16400   | 0.17900                         | 5,000         |
| 13/04/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.77300   | 0.81400                         | 0             |
| 13/04/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.25200   | 0.27600                         | 10,000        |
| 13/04/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.64600   | 0.68500                         | 0             |
| 13/04/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.20500   | 0.22200                         | 10,000        |
| 13/04/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.60500   | 0.64300                         | 2,800         |
| 13/04/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.13500   | 1.17800                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/04/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.95100   | 0.99400                         | 0             |
| 13/04/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.22800   | 1.27200                         | 0             |
| 13/04/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.18100   | 1.22500                         | 0             |
| 13/04/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.02350   | 6.97540                         | 11,066        |
| 13/04/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.23700   | 0.22200                         | 0             |
| 13/04/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.22400   | 0.21000                         | 0             |
| 13/04/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.25100   | 0.23400                         | 0             |
| 13/04/2011 | \$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.52800   | 0.55900                         | 0             |
| 13/04/2011 | \$ / R On 19 December 2011  | 7.40   | P            | Foreign Exchange Future | 0.60100   | 0.63500                         | 0             |
| 13/04/2011 | \$ / R On 19 December 2011  | 7.35   | P            | Foreign Exchange Future | 0.56400   | 0.59700                         | 0             |
| 13/04/2011 | \$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.12620   | 7.07730                         | 888           |
| 13/04/2011 | \$ / R On 19 March 2012     | 7.04   | C            | Foreign Exchange Future | 0.46000   | 0.42800                         | 0             |
| 13/04/2011 | \$ / R On 19 March 2012     | 7.09   | C            | Foreign Exchange Future | 0.43600   | 0.40800                         | 0             |
| 13/04/2011 | \$ / R On 19 March 2012     | 6.99   | C            | Foreign Exchange Future | 0.48500   | 0.45300                         | 0             |
| 13/04/2011 | \$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 0.47800   | 0.44600                         | 0             |
| 13/04/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.35200   | 0.36900                         | 1,000         |
| 13/04/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.34500   | 0.36200                         | 0             |
| 13/04/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.39600   | 0.41700                         | 0             |
| 13/04/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.37000   | 0.38700                         | 0             |
| 13/04/2011 | \$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 9.09190   | 9.04480                         | 0             |
| 13/04/2011 | \$ / R On 14 December 2015  | 9.20   | C            | Foreign Exchange Future | 1.42000   | 1.38900                         | 0             |
| 13/04/2011 | \$ / R On 14 December 2015  | 9.25   | C            | Foreign Exchange Future | 1.40300   | 1.37300                         | 0             |
| 13/04/2011 | \$ / R On 14 December 2015  | 9.15   | C            | Foreign Exchange Future | 1.43600   | 1.40500                         | 0             |
| 13/04/2011 | \$ / R On 14 December 2015  | 9.15   | P            | Foreign Exchange Future | 1.49400   | 1.51000                         | 0             |
| 13/04/2011 | \$ / R On 14 December 2015  | 9.25   | P            | Foreign Exchange Future | 1.56100   | 1.57800                         | 0             |
| 13/04/2011 | \$ / R On 14 December 2015  | 9.20   | P            | Foreign Exchange Future | 1.52800   | 1.54400                         | 0             |
| 13/04/2011 | \$ / R MAXI On 13 June 2011 |        |              | Foreign Exchange Future | 6.82400   | 6.77750                         | 280           |
| 13/04/2011 | \$ / R MAXI On 13 June 2011 | 7.05   | C            | Foreign Exchange Future | 0.07143   | 0.06091                         | 0             |
| 13/04/2011 | \$ / R MAXI On 13 June 2011 | 7.10   | C            | Foreign Exchange Future | 0.06057   | 0.05158                         | 0             |
| 13/04/2011 | \$ / R MAXI On 13 June 2011 | 7.00   | C            | Foreign Exchange Future | 0.08408   | 0.07184                         | 0             |
| 13/04/2011 | \$ / R MAXI On 13 June 2011 | 7.35   | C            | Foreign Exchange Future | 0.02619   | 0.02228                         | 0             |
| 13/04/2011 | \$ / R MAXI On 13 June 2011 | 7.35   | P            | Foreign Exchange Future | 0.55219   | 0.59478                         | 60            |
| 13/04/2011 | \$ / R MAXI On 13 June 2011 | 7.00   | P            | Foreign Exchange Future | 0.26008   | 0.29434                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/04/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.33657   | 0.37408                         | 0             |
| 13/04/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.29743   | 0.33341                         | 0             |
| 13/04/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.92490   | 6.87760                         | 0             |
| 13/04/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.20153   | 0.18789                         | 0             |
| 13/04/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.18697   | 0.17439                         | 0             |
| 13/04/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.21733   | 0.20254                         | 0             |
| 13/04/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.34243   | 0.37494                         | 0             |
| 13/04/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.41207   | 0.44679                         | 0             |
| 13/04/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.37663   | 0.41029                         | 0             |
| 13/04/2011 | £ / R On 13 June 2011            |        |              | Foreign Exchange Future | 11.11280  | 11.01500                        | 26,736        |
| 13/04/2011 | £ / R On 13 June 2011            | 11.85  | C            | Foreign Exchange Future | 0.04900   | 0.03800                         | 0             |
| 13/04/2011 | £ / R On 13 June 2011            | 11.90  | C            | Foreign Exchange Future | 0.04400   | 0.03400                         | 0             |
| 13/04/2011 | £ / R On 13 June 2011            | 11.80  | C            | Foreign Exchange Future | 0.05400   | 0.04200                         | 0             |
| 13/04/2011 | £ / R On 13 June 2011            | 10.75  | C            | Foreign Exchange Future | 0.45600   | 0.38200                         | 0             |
| 13/04/2011 | £ / R On 13 June 2011            | 11.45  | C            | Foreign Exchange Future | 0.11500   | 0.09000                         | 10            |
| 13/04/2011 | £ / R On 13 June 2011            | 11.55  | C            | Foreign Exchange Future | 0.09300   | 0.07200                         | 0             |
| 13/04/2011 | £ / R On 13 June 2011            | 11.95  | C            | Foreign Exchange Future | 0.03900   | 0.03000                         | 0             |
| 13/04/2011 | £ / R On 13 June 2011            | 11.95  | P            | Foreign Exchange Future | 0.87600   | 0.96500                         | 100           |
| 13/04/2011 | £ / R On 13 June 2011            | 11.55  | P            | Foreign Exchange Future | 0.53000   | 0.60700                         | 100           |
| 13/04/2011 | £ / R On 13 June 2011            | 10.75  | P            | Foreign Exchange Future | 0.09300   | 0.11700                         | 10            |
| 13/04/2011 | £ / R On 13 June 2011            | 11.45  | P            | Foreign Exchange Future | 0.45200   | 0.52500                         | 0             |
| 13/04/2011 | £ / R On 13 June 2011            | 11.80  | P            | Foreign Exchange Future | 0.74100   | 0.82700                         | 0             |
| 13/04/2011 | £ / R On 13 June 2011            | 11.90  | P            | Foreign Exchange Future | 0.83100   | 0.91900                         | 0             |
| 13/04/2011 | £ / R On 13 June 2011            | 11.85  | P            | Foreign Exchange Future | 0.78600   | 0.87300                         | 0             |
| 13/04/2011 | £ / R On 19 September 2011       |        |              | Foreign Exchange Future | 11.25960  | 11.16160                        | 30,055        |
| 13/04/2011 | £ / R On 19 September 2011       | 11.50  | C            | Foreign Exchange Future | 0.32300   | 0.29000                         | 0             |
| 13/04/2011 | £ / R On 19 September 2011       | 11.55  | C            | Foreign Exchange Future | 0.30700   | 0.27600                         | 0             |
| 13/04/2011 | £ / R On 19 September 2011       | 11.45  | C            | Foreign Exchange Future | 0.34000   | 0.30600                         | 0             |
| 13/04/2011 | £ / R On 19 September 2011       | 11.65  | C            | Foreign Exchange Future | 0.27600   | 0.24900                         | 0             |
| 13/04/2011 | £ / R On 19 September 2011       | 12.10  | C            | Foreign Exchange Future | 0.17400   | 0.15600                         | 0             |
| 13/04/2011 | £ / R On 19 September 2011       | 12.10  | P            | Foreign Exchange Future | 1.01400   | 1.09400                         | 200           |
| 13/04/2011 | £ / R On 19 September 2011       | 11.65  | P            | Foreign Exchange Future | 0.66600   | 0.73700                         | 100           |
| 13/04/2011 | £ / R On 19 September 2011       | 11.45  | P            | Foreign Exchange Future | 0.53000   | 0.59400                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/04/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.59700   | 0.66400                         | 0             |
| 13/04/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.56300   | 0.62800                         | 0             |
| 13/04/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.39920  | 11.30110                        | 993           |
| 13/04/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.44400   | 0.40800                         | 0             |
| 13/04/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.42700   | 0.39300                         | 0             |
| 13/04/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.46100   | 0.42400                         | 0             |
| 13/04/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.29200   | 0.26800                         | 0             |
| 13/04/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.09300   | 1.16700                         | 250           |
| 13/04/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.66200   | 0.72300                         | 0             |
| 13/04/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.72800   | 0.79200                         | 0             |
| 13/04/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.69500   | 0.75700                         | 0             |
| 13/04/2011 | ¥ / R On 13 June 2011      |        |              | Foreign Exchange Future | 0.08130   | 0.08110                         | 657           |
| 13/04/2011 | ¥ / R On 13 June 2011      | 0.09   | C            | Foreign Exchange Future | 0.00103   | 0.00098                         | 0             |
| 13/04/2011 | ¥ / R On 13 June 2011      | 0.10   | C            | Foreign Exchange Future | 0.00012   | 0.00010                         | 0             |
| 13/04/2011 | ¥ / R On 13 June 2011      | 0.08   | C            | Foreign Exchange Future | 0.00659   | 0.00640                         | 0             |
| 13/04/2011 | ¥ / R On 13 June 2011      | 0.08   | P            | Foreign Exchange Future | 0.00029   | 0.00030                         | 0             |
| 13/04/2011 | ¥ / R On 13 June 2011      | 0.10   | P            | Foreign Exchange Future | 0.01382   | 0.01400                         | 0             |
| 13/04/2011 | ¥ / R On 13 June 2011      | 0.09   | P            | Foreign Exchange Future | 0.00473   | 0.00488                         | 0             |
| 13/04/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08260   | 0.08240                         | 16,271        |
| 13/04/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00502   | 0.00485                         | 0             |
| 13/04/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01272   | 0.01253                         | 0             |
| 13/04/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00180   | 0.00173                         | 0             |
| 13/04/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00920   | 0.00933                         | 0             |
| 13/04/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00012   | 0.00013                         | 0             |
| 13/04/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00242   | 0.00245                         | 0             |
| 13/04/2011 | € / R On 13 June 2011      |        |              | Foreign Exchange Future | 9.88390   | 9.80990                         | 15,680        |
| 13/04/2011 | € / R On 13 June 2011      | 9.80   | C            | Foreign Exchange Future | 0.23800   | 0.19500                         | 0             |
| 13/04/2011 | € / R On 13 June 2011      | 9.75   | C            | Foreign Exchange Future | 0.26900   | 0.22300                         | 0             |
| 13/04/2011 | € / R On 13 June 2011      | 9.85   | C            | Foreign Exchange Future | 0.21000   | 0.17400                         | 0             |
| 13/04/2011 | € / R On 13 June 2011      | 9.85   | P            | Foreign Exchange Future | 0.17600   | 0.21400                         | 0             |
| 13/04/2011 | € / R On 13 June 2011      | 9.75   | P            | Foreign Exchange Future | 0.13500   | 0.16300                         | 0             |
| 13/04/2011 | € / R On 13 June 2011      | 9.80   | P            | Foreign Exchange Future | 0.15400   | 0.18500                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/04/2011 | € / R On 19 September 2011    |        |              | Foreign Exchange Future | 10.00060  | 9.92660                         | 51,067        |
| 13/04/2011 | € / R On 19 September 2011    | 9.65   | C            | Foreign Exchange Future | 0.54400   | 0.49700                         | 0             |
| 13/04/2011 | € / R On 19 September 2011    | 9.70   | C            | Foreign Exchange Future | 0.51300   | 0.46700                         | 0             |
| 13/04/2011 | € / R On 19 September 2011    | 9.60   | C            | Foreign Exchange Future | 0.57700   | 0.52800                         | 0             |
| 13/04/2011 | € / R On 19 September 2011    | 9.60   | P            | Foreign Exchange Future | 0.17600   | 0.20100                         | 0             |
| 13/04/2011 | € / R On 19 September 2011    | 9.70   | P            | Foreign Exchange Future | 0.21200   | 0.24000                         | 0             |
| 13/04/2011 | € / R On 19 September 2011    | 9.65   | P            | Foreign Exchange Future | 0.19300   | 0.22000                         | 0             |
| 13/04/2011 | € / R On 19 December 2011     |        |              | Foreign Exchange Future | 10.10880  | 10.03510                        | 2,000         |
| 13/04/2011 | € / R On 19 December 2011     | 9.80   | C            | Foreign Exchange Future | 0.61500   | 0.57500                         | 0             |
| 13/04/2011 | € / R On 19 December 2011     | 9.75   | C            | Foreign Exchange Future | 0.64400   | 0.60200                         | 0             |
| 13/04/2011 | € / R On 19 December 2011     | 9.85   | C            | Foreign Exchange Future | 0.58600   | 0.54800                         | 0             |
| 13/04/2011 | € / R On 19 December 2011     | 9.85   | P            | Foreign Exchange Future | 0.32700   | 0.36300                         | 0             |
| 13/04/2011 | € / R On 19 December 2011     | 9.75   | P            | Foreign Exchange Future | 0.28500   | 0.31700                         | 0             |
| 13/04/2011 | € / R On 19 December 2011     | 9.80   | P            | Foreign Exchange Future | 0.30600   | 0.34000                         | 0             |
| 13/04/2011 | AU\$ / R On 13 June 2011      |        |              | Foreign Exchange Future | 7.13110   | 7.04130                         | 13,468        |
| 13/04/2011 | AU\$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.49100   | 0.40800                         | 0             |
| 13/04/2011 | AU\$ / R On 13 June 2011      | 6.70   | C            | Foreign Exchange Future | 0.44500   | 0.36400                         | 0             |
| 13/04/2011 | AU\$ / R On 13 June 2011      | 6.60   | C            | Foreign Exchange Future | 0.53900   | 0.45400                         | 0             |
| 13/04/2011 | AU\$ / R On 13 June 2011      | 6.60   | P            | Foreign Exchange Future | 0.00800   | 0.01300                         | 0             |
| 13/04/2011 | AU\$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.01400   | 0.02300                         | 0             |
| 13/04/2011 | AU\$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.01000   | 0.01700                         | 0             |
| 13/04/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.14630   | 7.05740                         | 8,820         |
| 13/04/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.54500   | 0.47100                         | 0             |
| 13/04/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.50400   | 0.43200                         | 0             |
| 13/04/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.58700   | 0.51100                         | 0             |
| 13/04/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.04100   | 0.05400                         | 0             |
| 13/04/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.05800   | 0.07500                         | 0             |
| 13/04/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.04900   | 0.06400                         | 0             |
| 13/04/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.16480   | 7.07570                         | 150           |
| 13/04/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.58800   | 0.51800                         | 0             |
| 13/04/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.54900   | 0.48200                         | 0             |
| 13/04/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.64300   | 0.57300                         | 0             |
| 13/04/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.07800   | 0.09700                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/04/2011 | AU\$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.08400   | 0.10600                         | 0             |
| 13/04/2011 | AU\$ / R On 19 December 2011 | 6.65   | P            | Foreign Exchange Future | 0.07300   | 0.09200                         | 0             |
| 13/04/2011 | AU\$ / R On 14 December 2015 |        |              | Foreign Exchange Future | 8.12150   | 8.03980                         | 0             |
| 13/04/2011 | AU\$ / R On 14 December 2015 | 7.30   | C            | Foreign Exchange Future | 1.32800   | 1.27600                         | 0             |
| 13/04/2011 | AU\$ / R On 14 December 2015 | 7.35   | C            | Foreign Exchange Future | 1.30000   | 1.24900                         | 0             |
| 13/04/2011 | AU\$ / R On 14 December 2015 | 7.25   | C            | Foreign Exchange Future | 1.35600   | 1.30400                         | 0             |
| 13/04/2011 | AU\$ / R On 14 December 2015 | 7.25   | P            | Foreign Exchange Future | 0.48500   | 0.51400                         | 0             |
| 13/04/2011 | AU\$ / R On 14 December 2015 | 7.35   | P            | Foreign Exchange Future | 0.52900   | 0.55900                         | 0             |
| 13/04/2011 | AU\$ / R On 14 December 2015 | 7.30   | P            | Foreign Exchange Future | 0.50700   | 0.53600                         | 0             |
| 13/04/2011 | CAD/ R On 13 June 2011       |        |              | Foreign Exchange Future | 7.08250   | 7.01920                         | 0             |
| 13/04/2011 | CAD/ R On 13 June 2011       | 6.90   | C            | Foreign Exchange Future | 0.24000   | 0.18900                         | 0             |
| 13/04/2011 | CAD/ R On 13 June 2011       | 6.85   | C            | Foreign Exchange Future | 0.27800   | 0.22600                         | 0             |
| 13/04/2011 | CAD/ R On 13 June 2011       | 6.95   | C            | Foreign Exchange Future | 0.20300   | 0.15600                         | 0             |
| 13/04/2011 | CAD/ R On 13 June 2011       | 6.95   | P            | Foreign Exchange Future | 0.07100   | 0.08700                         | 0             |
| 13/04/2011 | CAD/ R On 13 June 2011       | 6.85   | P            | Foreign Exchange Future | 0.04600   | 0.05700                         | 0             |
| 13/04/2011 | CAD/ R On 13 June 2011       | 6.90   | P            | Foreign Exchange Future | 0.05800   | 0.07000                         | 0             |
| 13/04/2011 | CAD/ R On 19 September 2011  |        |              | Foreign Exchange Future | 7.16900   | 7.10390                         | 0             |
| 13/04/2011 | CAD/ R On 19 September 2011  | 7.25   | C            | Foreign Exchange Future | 0.17500   | 0.15100                         | 0             |
| 13/04/2011 | CAD/ R On 19 September 2011  | 7.30   | C            | Foreign Exchange Future | 0.15700   | 0.13600                         | 0             |
| 13/04/2011 | CAD/ R On 19 September 2011  | 7.20   | C            | Foreign Exchange Future | 0.19400   | 0.16800                         | 0             |
| 13/04/2011 | CAD/ R On 19 September 2011  | 7.20   | P            | Foreign Exchange Future | 0.22500   | 0.26400                         | 0             |
| 13/04/2011 | CAD/ R On 19 September 2011  | 7.30   | P            | Foreign Exchange Future | 0.28800   | 0.33200                         | 0             |
| 13/04/2011 | CAD/ R On 19 September 2011  | 7.25   | P            | Foreign Exchange Future | 0.25600   | 0.29700                         | 0             |
| 13/04/2011 | CHF / R On 13 June 2011      |        |              | Foreign Exchange Future | 7.63550   | 7.57250                         | 900           |
| 13/04/2011 | CHF / R On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.57100   | 0.51600                         | 0             |
| 13/04/2011 | CHF / R On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.61500   | 0.55900                         | 0             |
| 13/04/2011 | CHF / R On 13 June 2011      | 7.15   | C            | Foreign Exchange Future | 0.52800   | 0.47300                         | 0             |
| 13/04/2011 | CHF / R On 13 June 2011      | 7.15   | P            | Foreign Exchange Future | 0.04300   | 0.05100                         | 0             |
| 13/04/2011 | CHF / R On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.03000   | 0.03700                         | 0             |
| 13/04/2011 | CHF / R On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.03600   | 0.04400                         | 0             |
| 13/04/2011 | CHF / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.75060   | 7.68710                         | 0             |
| 13/04/2011 | CHF / R On 19 September 2011 | 7.65   | C            | Foreign Exchange Future | 0.36000   | 0.32800                         | 0             |

| Date       | Contract Details             | Strike   | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 13/04/2011 | CHF / R On 19 September 2011 | 7.70     | C            | Foreign Exchange Future | 0.33400      | 0.30300                         | 0             |
| 13/04/2011 | CHF / R On 19 September 2011 | 7.60     | C            | Foreign Exchange Future | 0.38800      | 0.35300                         | 0             |
| 13/04/2011 | CHF / R On 19 September 2011 | 7.60     | P            | Foreign Exchange Future | 0.23700      | 0.26600                         | 0             |
| 13/04/2011 | CHF / R On 19 September 2011 | 7.70     | P            | Foreign Exchange Future | 0.28300      | 0.31600                         | 0             |
| 13/04/2011 | CHF / R On 19 September 2011 | 7.65     | P            | Foreign Exchange Future | 0.25900      | 0.29100                         | 0             |
| 13/04/2011 | RAIN On 13 June 2011         |          |              | Foreign Exchange Future | 13,856.42000 | 13,758.79000                    | 0             |
| 13/04/2011 | RAIN On 13 June 2011         | 13500.00 | C            | Foreign Exchange Future | 356.40000    | 258.80000                       | 0             |
| 13/04/2011 | RAIN On 13 June 2011         | 13500.01 | C            | Foreign Exchange Future | 356.40000    | 258.80000                       | 0             |
| 13/04/2011 | RAIN On 13 June 2011         | 13499.99 | C            | Foreign Exchange Future | 356.40000    | 258.80000                       | 0             |
| 13/04/2011 | RAIN On 13 June 2011         | 13499.99 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 13/04/2011 | RAIN On 13 June 2011         | 13500.01 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 13/04/2011 | RAIN On 13 June 2011         | 13500.00 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 13/04/2011 | YUAN/R On 13 June 2011       |          |              | Foreign Exchange Future | 1.04720      | 1.03870                         | 0             |
| 13/04/2011 | YUAN/R On 13 June 2011       | 1.05     | C            | Foreign Exchange Future | 0.02140      | 0.01790                         | 0             |
| 13/04/2011 | YUAN/R On 13 June 2011       | 1.10     | C            | Foreign Exchange Future | 0.00810      | 0.00670                         | 0             |
| 13/04/2011 | YUAN/R On 13 June 2011       | 1.00     | C            | Foreign Exchange Future | 0.05250      | 0.04570                         | 0             |
| 13/04/2011 | YUAN/R On 13 June 2011       | 1.00     | P            | Foreign Exchange Future | 0.00530      | 0.00700                         | 0             |
| 13/04/2011 | YUAN/R On 13 June 2011       | 1.10     | P            | Foreign Exchange Future | 0.06090      | 0.06800                         | 0             |
| 13/04/2011 | YUAN/R On 13 June 2011       | 1.05     | P            | Foreign Exchange Future | 0.02420      | 0.02920                         | 0             |
| 13/04/2011 | YUAN/R On 19 September 2011  |          |              | Foreign Exchange Future | 1.06740      | 1.05860                         | 0             |
| 13/04/2011 | YUAN/R On 19 September 2011  | 1.10     | C            | Foreign Exchange Future | 0.02880      | 0.02620                         | 0             |
| 13/04/2011 | YUAN/R On 19 September 2011  | 1.05     | C            | Foreign Exchange Future | 0.04810      | 0.04380                         | 0             |
| 13/04/2011 | YUAN/R On 19 September 2011  | 1.15     | C            | Foreign Exchange Future | 0.01760      | 0.01600                         | 0             |
| 13/04/2011 | YUAN/R On 19 September 2011  | 1.15     | P            | Foreign Exchange Future | 0.10020      | 0.10740                         | 0             |
| 13/04/2011 | YUAN/R On 19 September 2011  | 1.05     | P            | Foreign Exchange Future | 0.03070      | 0.03520                         | 0             |
| 13/04/2011 | YUAN/R On 19 September 2011  | 1.10     | P            | Foreign Exchange Future | 0.06140      | 0.06760                         | 0             |
| 14/04/2011 | \$ / R On 13 June 2011       |          |              | Foreign Exchange Future | 6.89910      | 6.82400                         | 413,929       |
| 14/04/2011 | \$ / R On 13 June 2011       | 7.45     | C            | Foreign Exchange Future | 0.02400      | 0.01900                         | 0             |
| 14/04/2011 | \$ / R On 13 June 2011       | 7.50     | C            | Foreign Exchange Future | 0.02000      | 0.01600                         | 800           |
| 14/04/2011 | \$ / R On 13 June 2011       | 7.40     | C            | Foreign Exchange Future | 0.02800      | 0.02200                         | 7,200         |
| 14/04/2011 | \$ / R On 13 June 2011       | 6.70     | C            | Foreign Exchange Future | 0.27200      | 0.22200                         | 650           |
| 14/04/2011 | \$ / R On 13 June 2011       | 7.20     | C            | Foreign Exchange Future | 0.05600      | 0.04300                         | 1,690         |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/04/2011 | \$ / R On 13 June 2011 | 7.05   | C            | Foreign Exchange Future | 0.09100   | 0.07100                         | 6,000         |
| 14/04/2011 | \$ / R On 13 June 2011 | 6.90   | C            | Foreign Exchange Future | 0.14600   | 0.11600                         | 2,650         |
| 14/04/2011 | \$ / R On 13 June 2011 | 6.50   | C            | Foreign Exchange Future | 0.43100   | 0.36900                         | 0             |
| 14/04/2011 | \$ / R On 13 June 2011 | 6.85   | C            | Foreign Exchange Future | 0.17300   | 0.13500                         | 0             |
| 14/04/2011 | \$ / R On 13 June 2011 | 6.80   | C            | Foreign Exchange Future | 0.20400   | 0.16100                         | 100           |
| 14/04/2011 | \$ / R On 13 June 2011 | 8.00   | C            | Foreign Exchange Future | 0.00400   | 0.00300                         | 500           |
| 14/04/2011 | \$ / R On 13 June 2011 | 7.80   | C            | Foreign Exchange Future | 0.00800   | 0.00600                         | 1,000         |
| 14/04/2011 | \$ / R On 13 June 2011 | 7.25   | C            | Foreign Exchange Future | 0.04700   | 0.03700                         | 1,000         |
| 14/04/2011 | \$ / R On 13 June 2011 | 7.30   | C            | Foreign Exchange Future | 0.04000   | 0.03100                         | 250           |
| 14/04/2011 | \$ / R On 13 June 2011 | 7.10   | C            | Foreign Exchange Future | 0.07700   | 0.06100                         | 100           |
| 14/04/2011 | \$ / R On 13 June 2011 | 7.00   | C            | Foreign Exchange Future | 0.10700   | 0.08400                         | 19,330        |
| 14/04/2011 | \$ / R On 13 June 2011 | 7.35   | C            | Foreign Exchange Future | 0.03400   | 0.02600                         | 5,500         |
| 14/04/2011 | \$ / R On 13 June 2011 | 6.95   | C            | Foreign Exchange Future | 0.12500   | 0.09900                         | 100           |
| 14/04/2011 | \$ / R On 13 June 2011 | 6.65   | C            | Foreign Exchange Future | 0.30900   | 0.25500                         | 0             |
| 14/04/2011 | \$ / R On 13 June 2011 | 6.75   | C            | Foreign Exchange Future | 0.23700   | 0.19000                         | 175           |
| 14/04/2011 | \$ / R On 13 June 2011 | 6.65   | P            | Foreign Exchange Future | 0.06000   | 0.08100                         | 7,450         |
| 14/04/2011 | \$ / R On 13 June 2011 | 6.95   | P            | Foreign Exchange Future | 0.17600   | 0.22500                         | 0             |
| 14/04/2011 | \$ / R On 13 June 2011 | 7.35   | P            | Foreign Exchange Future | 0.48500   | 0.55200                         | 0             |
| 14/04/2011 | \$ / R On 13 June 2011 | 7.00   | P            | Foreign Exchange Future | 0.20800   | 0.26000                         | 3,000         |
| 14/04/2011 | \$ / R On 13 June 2011 | 7.30   | P            | Foreign Exchange Future | 0.44100   | 0.50700                         | 0             |
| 14/04/2011 | \$ / R On 13 June 2011 | 7.10   | P            | Foreign Exchange Future | 0.27800   | 0.33700                         | 0             |
| 14/04/2011 | \$ / R On 13 June 2011 | 7.25   | P            | Foreign Exchange Future | 0.39800   | 0.46300                         | 0             |
| 14/04/2011 | \$ / R On 13 June 2011 | 7.80   | P            | Foreign Exchange Future | 0.90900   | 0.98200                         | 0             |
| 14/04/2011 | \$ / R On 13 June 2011 | 6.75   | P            | Foreign Exchange Future | 0.08800   | 0.11600                         | 0             |
| 14/04/2011 | \$ / R On 13 June 2011 | 6.85   | P            | Foreign Exchange Future | 0.12400   | 0.16100                         | 2,400         |
| 14/04/2011 | \$ / R On 13 June 2011 | 6.90   | P            | Foreign Exchange Future | 0.14700   | 0.19200                         | 0             |
| 14/04/2011 | \$ / R On 13 June 2011 | 6.50   | P            | Foreign Exchange Future | 0.03200   | 0.04500                         | 100           |
| 14/04/2011 | \$ / R On 13 June 2011 | 6.80   | P            | Foreign Exchange Future | 0.10500   | 0.13700                         | 0             |
| 14/04/2011 | \$ / R On 13 June 2011 | 8.00   | P            | Foreign Exchange Future | 1.10500   | 1.17900                         | 0             |
| 14/04/2011 | \$ / R On 13 June 2011 | 7.05   | P            | Foreign Exchange Future | 0.24200   | 0.29700                         | 0             |
| 14/04/2011 | \$ / R On 13 June 2011 | 6.70   | P            | Foreign Exchange Future | 0.07300   | 0.09800                         | 300           |
| 14/04/2011 | \$ / R On 13 June 2011 | 7.20   | P            | Foreign Exchange Future | 0.35700   | 0.41900                         | 0             |
| 14/04/2011 | \$ / R On 13 June 2011 | 7.40   | P            | Foreign Exchange Future | 0.52900   | 0.59800                         | 1,000         |
| 14/04/2011 | \$ / R On 13 June 2011 | 7.50   | P            | Foreign Exchange Future | 0.62100   | 0.69200                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/04/2011 | \$ / R On 13 June 2011      | 7.45   | P            | Foreign Exchange Future | 0.57500   | 0.64500                         | 0             |
| 14/04/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.00040   | 6.92490                         | 115,735       |
| 14/04/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.06200   | 0.05600                         | 0             |
| 14/04/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.05900   | 0.05300                         | 0             |
| 14/04/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.06600   | 0.06000                         | 3,000         |
| 14/04/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.08400   | 0.07600                         | 2,800         |
| 14/04/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.14600   | 0.13000                         | 5,000         |
| 14/04/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.37400   | 0.33000                         | 0             |
| 14/04/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.31600   | 0.27700                         | 0             |
| 14/04/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.13600   | 0.12100                         | 10,000        |
| 14/04/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.11000   | 0.09800                         | 200           |
| 14/04/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.43800   | 0.38900                         | 0             |
| 14/04/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.13800   | 0.16400                         | 5,000         |
| 14/04/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.71000   | 0.77300                         | 0             |
| 14/04/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.21600   | 0.25200                         | 10,000        |
| 14/04/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.58600   | 0.64600                         | 0             |
| 14/04/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.17400   | 0.20500                         | 10,000        |
| 14/04/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.54600   | 0.60500                         | 2,800         |
| 14/04/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.06600   | 1.13500                         | 0             |
| 14/04/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.88400   | 0.95100                         | 0             |
| 14/04/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.15900   | 1.22800                         | 0             |
| 14/04/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.11200   | 1.18100                         | 0             |
| 14/04/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.09920   | 7.02350                         | 12,078        |
| 14/04/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.25900   | 0.23700                         | 0             |
| 14/04/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.24500   | 0.22400                         | 0             |
| 14/04/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.27400   | 0.25100                         | 0             |
| 14/04/2011 | \$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.47500   | 0.52800                         | 0             |
| 14/04/2011 | \$ / R On 19 December 2011  | 7.40   | P            | Foreign Exchange Future | 0.54600   | 0.60100                         | 0             |
| 14/04/2011 | \$ / R On 19 December 2011  | 7.35   | P            | Foreign Exchange Future | 0.51000   | 0.56400                         | 0             |
| 14/04/2011 | \$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.20340   | 7.12620                         | 888           |
| 14/04/2011 | \$ / R On 19 March 2012     | 7.04   | C            | Foreign Exchange Future | 0.50000   | 0.46000                         | 0             |
| 14/04/2011 | \$ / R On 19 March 2012     | 7.09   | C            | Foreign Exchange Future | 0.47500   | 0.43600                         | 0             |
| 14/04/2011 | \$ / R On 19 March 2012     | 6.99   | C            | Foreign Exchange Future | 0.52700   | 0.48500                         | 0             |
| 14/04/2011 | \$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 0.52000   | 0.47800                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/04/2011 | \$ / R On 19 March 2012          | 7.00   | P            | Foreign Exchange Future | 0.31700   | 0.35200                         | 1,000         |
| 14/04/2011 | \$ / R On 19 March 2012          | 6.99   | P            | Foreign Exchange Future | 0.31000   | 0.34500                         | 0             |
| 14/04/2011 | \$ / R On 19 March 2012          | 7.09   | P            | Foreign Exchange Future | 0.35800   | 0.39600                         | 0             |
| 14/04/2011 | \$ / R On 19 March 2012          | 7.04   | P            | Foreign Exchange Future | 0.33300   | 0.37000                         | 0             |
| 14/04/2011 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.16910   | 9.09190                         | 0             |
| 14/04/2011 | \$ / R On 14 December 2015       | 9.20   | C            | Foreign Exchange Future | 1.44000   | 1.42000                         | 0             |
| 14/04/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.42400   | 1.40300                         | 0             |
| 14/04/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.45700   | 1.43600                         | 0             |
| 14/04/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.43800   | 1.49400                         | 0             |
| 14/04/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.50500   | 1.56100                         | 0             |
| 14/04/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.47100   | 1.52800                         | 0             |
| 14/04/2011 | \$ / R MAXI On 13 June 2011      |        |              | Foreign Exchange Future | 6.89910   | 6.82400                         | 280           |
| 14/04/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | C            | Foreign Exchange Future | 0.09104   | 0.07143                         | 0             |
| 14/04/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | C            | Foreign Exchange Future | 0.07741   | 0.06057                         | 0             |
| 14/04/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | C            | Foreign Exchange Future | 0.10679   | 0.08408                         | 0             |
| 14/04/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | C            | Foreign Exchange Future | 0.03362   | 0.02619                         | 0             |
| 14/04/2011 | \$ / R MAXI On 13 June 2011      | 7.35   | P            | Foreign Exchange Future | 0.48452   | 0.55219                         | 60            |
| 14/04/2011 | \$ / R MAXI On 13 June 2011      | 7.00   | P            | Foreign Exchange Future | 0.20769   | 0.26008                         | 0             |
| 14/04/2011 | \$ / R MAXI On 13 June 2011      | 7.10   | P            | Foreign Exchange Future | 0.27831   | 0.33657                         | 0             |
| 14/04/2011 | \$ / R MAXI On 13 June 2011      | 7.05   | P            | Foreign Exchange Future | 0.24194   | 0.29743                         | 0             |
| 14/04/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 7.00040   | 6.92490                         | 0             |
| 14/04/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.22712   | 0.20153                         | 0             |
| 14/04/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.21066   | 0.18697                         | 0             |
| 14/04/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.24495   | 0.21733                         | 0             |
| 14/04/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.29455   | 0.34243                         | 0             |
| 14/04/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.36026   | 0.41207                         | 0             |
| 14/04/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.32672   | 0.37663                         | 0             |
| 14/04/2011 | £ / R On 13 June 2011            |        |              | Foreign Exchange Future | 11.28220  | 11.11280                        | 26,521        |
| 14/04/2011 | £ / R On 13 June 2011            | 11.85  | C            | Foreign Exchange Future | 0.07100   | 0.04900                         | 0             |
| 14/04/2011 | £ / R On 13 June 2011            | 11.90  | C            | Foreign Exchange Future | 0.06300   | 0.04400                         | 0             |
| 14/04/2011 | £ / R On 13 June 2011            | 11.80  | C            | Foreign Exchange Future | 0.07900   | 0.05400                         | 0             |
| 14/04/2011 | £ / R On 13 June 2011            | 10.75  | C            | Foreign Exchange Future | 0.58900   | 0.45600                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/04/2011 | £ / R On 13 June 2011      | 11.45  | C            | Foreign Exchange Future | 0.16300   | 0.11500                         | 10            |
| 14/04/2011 | £ / R On 13 June 2011      | 11.55  | C            | Foreign Exchange Future | 0.13300   | 0.09300                         | 0             |
| 14/04/2011 | £ / R On 13 June 2011      | 11.95  | C            | Foreign Exchange Future | 0.05700   | 0.03900                         | 0             |
| 14/04/2011 | £ / R On 13 June 2011      | 11.95  | P            | Foreign Exchange Future | 0.72500   | 0.87600                         | 100           |
| 14/04/2011 | £ / R On 13 June 2011      | 11.55  | P            | Foreign Exchange Future | 0.40100   | 0.53000                         | 100           |
| 14/04/2011 | £ / R On 13 June 2011      | 10.75  | P            | Foreign Exchange Future | 0.05700   | 0.09300                         | 10            |
| 14/04/2011 | £ / R On 13 June 2011      | 11.45  | P            | Foreign Exchange Future | 0.33100   | 0.45200                         | 0             |
| 14/04/2011 | £ / R On 13 June 2011      | 11.80  | P            | Foreign Exchange Future | 0.59700   | 0.74100                         | 0             |
| 14/04/2011 | £ / R On 13 June 2011      | 11.90  | P            | Foreign Exchange Future | 0.68100   | 0.83100                         | 0             |
| 14/04/2011 | £ / R On 13 June 2011      | 11.85  | P            | Foreign Exchange Future | 0.63900   | 0.78600                         | 0             |
| 14/04/2011 | £ / R On 19 September 2011 |        |              | Foreign Exchange Future | 11.43060  | 11.25960                        | 30,055        |
| 14/04/2011 | £ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.38900   | 0.32300                         | 0             |
| 14/04/2011 | £ / R On 19 September 2011 | 11.55  | C            | Foreign Exchange Future | 0.37000   | 0.30700                         | 0             |
| 14/04/2011 | £ / R On 19 September 2011 | 11.45  | C            | Foreign Exchange Future | 0.40900   | 0.34000                         | 0             |
| 14/04/2011 | £ / R On 19 September 2011 | 11.65  | C            | Foreign Exchange Future | 0.33400   | 0.27600                         | 0             |
| 14/04/2011 | £ / R On 19 September 2011 | 12.10  | C            | Foreign Exchange Future | 0.21100   | 0.17400                         | 0             |
| 14/04/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 0.88000   | 1.01400                         | 200           |
| 14/04/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.55300   | 0.66600                         | 100           |
| 14/04/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.42800   | 0.53000                         | 0             |
| 14/04/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.48900   | 0.59700                         | 0             |
| 14/04/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.45800   | 0.56300                         | 0             |
| 14/04/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.57150  | 11.39920                        | 993           |
| 14/04/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.51500   | 0.44400                         | 0             |
| 14/04/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.49600   | 0.42700                         | 0             |
| 14/04/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.53400   | 0.46100                         | 0             |
| 14/04/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.34000   | 0.29200                         | 0             |
| 14/04/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 0.96900   | 1.09300                         | 250           |
| 14/04/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.56300   | 0.66200                         | 0             |
| 14/04/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.62500   | 0.72800                         | 0             |
| 14/04/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.59400   | 0.69500                         | 0             |
| 14/04/2011 | ¥ / R On 13 June 2011      |        |              | Foreign Exchange Future | 0.08290   | 0.08130                         | 647           |
| 14/04/2011 | ¥ / R On 13 June 2011      | 0.09   | C            | Foreign Exchange Future | 0.00141   | 0.00103                         | 0             |
| 14/04/2011 | ¥ / R On 13 June 2011      | 0.10   | C            | Foreign Exchange Future | 0.00019   | 0.00012                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/04/2011 | ¥ / R On 13 June 2011      | 0.08   | C            | Foreign Exchange Future | 0.00801   | 0.00659                         | 0             |
| 14/04/2011 | ¥ / R On 13 June 2011      | 0.08   | P            | Foreign Exchange Future | 0.00011   | 0.00029                         | 0             |
| 14/04/2011 | ¥ / R On 13 June 2011      | 0.10   | P            | Foreign Exchange Future | 0.01229   | 0.01382                         | 0             |
| 14/04/2011 | ¥ / R On 13 June 2011      | 0.09   | P            | Foreign Exchange Future | 0.00351   | 0.00473                         | 0             |
| 14/04/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08420   | 0.08260                         | 16,271        |
| 14/04/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00599   | 0.00502                         | 0             |
| 14/04/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01429   | 0.01272                         | 0             |
| 14/04/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00216   | 0.00180                         | 0             |
| 14/04/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00796   | 0.00920                         | 0             |
| 14/04/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00009   | 0.00012                         | 0             |
| 14/04/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00179   | 0.00242                         | 0             |
| 14/04/2011 | € / R On 13 June 2011      |        |              | Foreign Exchange Future | 9.96510   | 9.88390                         | 15,706        |
| 14/04/2011 | € / R On 13 June 2011      | 9.80   | C            | Foreign Exchange Future | 0.28700   | 0.23800                         | 0             |
| 14/04/2011 | € / R On 13 June 2011      | 9.75   | C            | Foreign Exchange Future | 0.32100   | 0.26900                         | 0             |
| 14/04/2011 | € / R On 13 June 2011      | 9.85   | C            | Foreign Exchange Future | 0.25500   | 0.21000                         | 0             |
| 14/04/2011 | € / R On 13 June 2011      | 9.85   | P            | Foreign Exchange Future | 0.14000   | 0.17600                         | 0             |
| 14/04/2011 | € / R On 13 June 2011      | 9.75   | P            | Foreign Exchange Future | 0.10600   | 0.13500                         | 0             |
| 14/04/2011 | € / R On 13 June 2011      | 9.80   | P            | Foreign Exchange Future | 0.12200   | 0.15400                         | 0             |
| 14/04/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 10.08240  | 10.00060                        | 51,067        |
| 14/04/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.59900   | 0.54400                         | 0             |
| 14/04/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.56600   | 0.51300                         | 0             |
| 14/04/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.63300   | 0.57700                         | 0             |
| 14/04/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.15100   | 0.17600                         | 0             |
| 14/04/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.18400   | 0.21200                         | 0             |
| 14/04/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.16700   | 0.19300                         | 0             |
| 14/04/2011 | € / R On 19 December 2011  |        |              | Foreign Exchange Future | 10.19120  | 10.10880                        | 2,000         |
| 14/04/2011 | € / R On 19 December 2011  | 9.80   | C            | Foreign Exchange Future | 0.66400   | 0.61500                         | 0             |
| 14/04/2011 | € / R On 19 December 2011  | 9.75   | C            | Foreign Exchange Future | 0.69500   | 0.64400                         | 0             |
| 14/04/2011 | € / R On 19 December 2011  | 9.85   | C            | Foreign Exchange Future | 0.63400   | 0.58600                         | 0             |
| 14/04/2011 | € / R On 19 December 2011  | 9.85   | P            | Foreign Exchange Future | 0.29300   | 0.32700                         | 0             |
| 14/04/2011 | € / R On 19 December 2011  | 9.75   | P            | Foreign Exchange Future | 0.25400   | 0.28500                         | 0             |
| 14/04/2011 | € / R On 19 December 2011  | 9.80   | P            | Foreign Exchange Future | 0.27300   | 0.30600                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/04/2011 | AU\$ / R On 13 June 2011      |        |              | Foreign Exchange Future | 7.21160   | 7.13110                         | 12,696        |
| 14/04/2011 | AU\$ / R On 13 June 2011      | 6.65   | C            | Foreign Exchange Future | 0.56800   | 0.49100                         | 0             |
| 14/04/2011 | AU\$ / R On 13 June 2011      | 6.70   | C            | Foreign Exchange Future | 0.52000   | 0.44500                         | 0             |
| 14/04/2011 | AU\$ / R On 13 June 2011      | 6.60   | C            | Foreign Exchange Future | 0.61700   | 0.53900                         | 0             |
| 14/04/2011 | AU\$ / R On 13 June 2011      | 6.60   | P            | Foreign Exchange Future | 0.00500   | 0.00800                         | 0             |
| 14/04/2011 | AU\$ / R On 13 June 2011      | 6.70   | P            | Foreign Exchange Future | 0.00800   | 0.01400                         | 0             |
| 14/04/2011 | AU\$ / R On 13 June 2011      | 6.65   | P            | Foreign Exchange Future | 0.00600   | 0.01000                         | 0             |
| 14/04/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.22740   | 7.14630                         | 8,820         |
| 14/04/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.61500   | 0.54500                         | 0             |
| 14/04/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.57200   | 0.50400                         | 0             |
| 14/04/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.65900   | 0.58700                         | 0             |
| 14/04/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.03200   | 0.04100                         | 0             |
| 14/04/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.04500   | 0.05800                         | 0             |
| 14/04/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.03800   | 0.04900                         | 0             |
| 14/04/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.24520   | 7.16480                         | 150           |
| 14/04/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.66900   | 0.58800                         | 0             |
| 14/04/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.63000   | 0.54900                         | 0             |
| 14/04/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.70900   | 0.64300                         | 0             |
| 14/04/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.06400   | 0.07800                         | 0             |
| 14/04/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.08500   | 0.08400                         | 0             |
| 14/04/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.07400   | 0.07300                         | 0             |
| 14/04/2011 | AU\$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 8.18490   | 8.12150                         | 0             |
| 14/04/2011 | AU\$ / R On 14 December 2015  | 7.30   | C            | Foreign Exchange Future | 1.36900   | 1.32800                         | 0             |
| 14/04/2011 | AU\$ / R On 14 December 2015  | 7.35   | C            | Foreign Exchange Future | 1.34100   | 1.30000                         | 0             |
| 14/04/2011 | AU\$ / R On 14 December 2015  | 7.25   | C            | Foreign Exchange Future | 1.39800   | 1.35600                         | 0             |
| 14/04/2011 | AU\$ / R On 14 December 2015  | 7.25   | P            | Foreign Exchange Future | 0.46300   | 0.48500                         | 0             |
| 14/04/2011 | AU\$ / R On 14 December 2015  | 7.35   | P            | Foreign Exchange Future | 0.50600   | 0.52900                         | 0             |
| 14/04/2011 | AU\$ / R On 14 December 2015  | 7.30   | P            | Foreign Exchange Future | 0.48400   | 0.50700                         | 0             |
| 14/04/2011 | CAD/ R On 13 June 2011        |        |              | Foreign Exchange Future | 7.16090   | 7.08250                         | 0             |
| 14/04/2011 | CAD/ R On 13 June 2011        | 6.90   | C            | Foreign Exchange Future | 0.30000   | 0.24000                         | 0             |
| 14/04/2011 | CAD/ R On 13 June 2011        | 6.85   | C            | Foreign Exchange Future | 0.34200   | 0.27800                         | 0             |
| 14/04/2011 | CAD/ R On 13 June 2011        | 6.95   | C            | Foreign Exchange Future | 0.26000   | 0.20300                         | 0             |
| 14/04/2011 | CAD/ R On 13 June 2011        | 6.95   | P            | Foreign Exchange Future | 0.04900   | 0.07100                         | 0             |

| Date       | Contract Details             | Strike   | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 14/04/2011 | CAD/ R On 13 June 2011       | 6.85     | P            | Foreign Exchange Future | 0.03100      | 0.04600                         | 0             |
| 14/04/2011 | CAD/ R On 13 June 2011       | 6.90     | P            | Foreign Exchange Future | 0.03900      | 0.05800                         | 0             |
| 14/04/2011 | CAD/ R On 19 September 2011  |          |              | Foreign Exchange Future | 7.24970      | 7.16900                         | 0             |
| 14/04/2011 | CAD/ R On 19 September 2011  | 7.25     | C            | Foreign Exchange Future | 0.21100      | 0.17500                         | 0             |
| 14/04/2011 | CAD/ R On 19 September 2011  | 7.30     | C            | Foreign Exchange Future | 0.19000      | 0.15700                         | 0             |
| 14/04/2011 | CAD/ R On 19 September 2011  | 7.20     | C            | Foreign Exchange Future | 0.23800      | 0.19400                         | 0             |
| 14/04/2011 | CAD/ R On 19 September 2011  | 7.20     | P            | Foreign Exchange Future | 0.18800      | 0.22500                         | 0             |
| 14/04/2011 | CAD/ R On 19 September 2011  | 7.30     | P            | Foreign Exchange Future | 0.24000      | 0.28800                         | 0             |
| 14/04/2011 | CAD/ R On 19 September 2011  | 7.25     | P            | Foreign Exchange Future | 0.21100      | 0.25600                         | 0             |
| 14/04/2011 | CHF / R On 13 June 2011      |          |              | Foreign Exchange Future | 7.73580      | 7.63550                         | 900           |
| 14/04/2011 | CHF / R On 13 June 2011      | 7.10     | C            | Foreign Exchange Future | 0.66100      | 0.57100                         | 0             |
| 14/04/2011 | CHF / R On 13 June 2011      | 7.05     | C            | Foreign Exchange Future | 0.70700      | 0.61500                         | 0             |
| 14/04/2011 | CHF / R On 13 June 2011      | 7.15     | C            | Foreign Exchange Future | 0.61600      | 0.52800                         | 0             |
| 14/04/2011 | CHF / R On 13 June 2011      | 7.15     | P            | Foreign Exchange Future | 0.03000      | 0.04300                         | 0             |
| 14/04/2011 | CHF / R On 13 June 2011      | 7.05     | P            | Foreign Exchange Future | 0.02100      | 0.03000                         | 0             |
| 14/04/2011 | CHF / R On 13 June 2011      | 7.10     | P            | Foreign Exchange Future | 0.02500      | 0.03600                         | 0             |
| 14/04/2011 | CHF / R On 19 September 2011 |          |              | Foreign Exchange Future | 7.85190      | 7.75060                         | 0             |
| 14/04/2011 | CHF / R On 19 September 2011 | 7.65     | C            | Foreign Exchange Future | 0.42000      | 0.36000                         | 0             |
| 14/04/2011 | CHF / R On 19 September 2011 | 7.70     | C            | Foreign Exchange Future | 0.39100      | 0.33400                         | 0             |
| 14/04/2011 | CHF / R On 19 September 2011 | 7.60     | C            | Foreign Exchange Future | 0.45000      | 0.38800                         | 0             |
| 14/04/2011 | CHF / R On 19 September 2011 | 7.60     | P            | Foreign Exchange Future | 0.19800      | 0.23700                         | 0             |
| 14/04/2011 | CHF / R On 19 September 2011 | 7.70     | P            | Foreign Exchange Future | 0.23900      | 0.28300                         | 0             |
| 14/04/2011 | CHF / R On 19 September 2011 | 7.65     | P            | Foreign Exchange Future | 0.21800      | 0.25900                         | 0             |
| 14/04/2011 | RAIN On 13 June 2011         |          |              | Foreign Exchange Future | 14,010.81000 | 13,856.42000                    | 0             |
| 14/04/2011 | RAIN On 13 June 2011         | 13500.00 | C            | Foreign Exchange Future | 510.80000    | 356.40000                       | 0             |
| 14/04/2011 | RAIN On 13 June 2011         | 13500.01 | C            | Foreign Exchange Future | 510.80000    | 356.40000                       | 0             |
| 14/04/2011 | RAIN On 13 June 2011         | 13499.99 | C            | Foreign Exchange Future | 510.80000    | 356.40000                       | 0             |
| 14/04/2011 | RAIN On 13 June 2011         | 13499.99 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 14/04/2011 | RAIN On 13 June 2011         | 13500.01 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 14/04/2011 | RAIN On 13 June 2011         | 13500.00 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 14/04/2011 | YUAN/R On 13 June 2011       |          |              | Foreign Exchange Future | 1.05860      | 1.04720                         | 0             |
| 14/04/2011 | YUAN/R On 13 June 2011       | 1.05     | C            | Foreign Exchange Future | 0.02670      | 0.02140                         | 0             |

| Date                        | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest     |
|-----------------------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|-------------------|
| 14/04/2011                  | YUAN/R On 13 June 2011      | 1.10   | C            | Foreign Exchange Future | 0.01000   | 0.00810                         | 0                 |
| 14/04/2011                  | YUAN/R On 13 June 2011      | 1.00   | C            | Foreign Exchange Future | 0.06190   | 0.05250                         | 0                 |
| 14/04/2011                  | YUAN/R On 13 June 2011      | 1.00   | P            | Foreign Exchange Future | 0.00330   | 0.00530                         | 0                 |
| 14/04/2011                  | YUAN/R On 13 June 2011      | 1.10   | P            | Foreign Exchange Future | 0.05140   | 0.06090                         | 0                 |
| 14/04/2011                  | YUAN/R On 13 June 2011      | 1.05   | P            | Foreign Exchange Future | 0.01810   | 0.02420                         | 0                 |
| 14/04/2011                  | YUAN/R On 19 September 2011 |        |              | Foreign Exchange Future | 1.07840   | 1.06740                         | 0                 |
| 14/04/2011                  | YUAN/R On 19 September 2011 | 1.10   | C            | Foreign Exchange Future | 0.03240   | 0.02880                         | 0                 |
| 14/04/2011                  | YUAN/R On 19 September 2011 | 1.05   | C            | Foreign Exchange Future | 0.05410   | 0.04810                         | 0                 |
| 14/04/2011                  | YUAN/R On 19 September 2011 | 1.15   | C            | Foreign Exchange Future | 0.01970   | 0.01760                         | 0                 |
| 14/04/2011                  | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.09130   | 0.10020                         | 0                 |
| 14/04/2011                  | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.02570   | 0.03070                         | 0                 |
| 14/04/2011                  | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.05400   | 0.06140                         | 0                 |
| <b>Future Open Interest</b> |                             |        |              |                         |           |                                 | <b>708,736.00</b> |
| <b>Option Open Interest</b> |                             |        |              |                         |           |                                 | <b>111,925.00</b> |
| <b>Grand Total</b>          |                             |        |              |                         |           |                                 | <b>820,661.00</b> |