



# Currency Futures & Options Monthly Statistics

From: 01/07/2011 To: 22/07/2011

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.82760   | 6.86110                         | 335,446       |
| 01/07/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.01800   | 0.02000                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.01700   | 0.01900                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01900   | 0.02200                         | 3,000         |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.02700   | 0.03000                         | 15,000        |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.05500   | 0.06300                         | 5,000         |
| 01/07/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.19800   | 0.22400                         | 980           |
| 01/07/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.15900   | 0.17700                         | 6,000         |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.03800   | 0.04300                         | 200           |
| 01/07/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.25500   | 0.28200                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.05000   | 0.05700                         | 10,000        |
| 01/07/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.32000   | 0.34900                         | 6,060         |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.10300   | 0.11600                         | 6,060         |
| 01/07/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.06700   | 0.07700                         | 8,880         |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.08300   | 0.09400                         | 6,000         |
| 01/07/2011 | \$ / R On 19 September 2011 | 6.55   | C            | Foreign Exchange Future | 0.35600   | 0.38500                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.22500   | 0.25200                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 6.85   | C            | Foreign Exchange Future | 0.17700   | 0.19700                         | 1,980         |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.04500   | 0.05200                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 6.95   | C            | Foreign Exchange Future | 0.14200   | 0.15900                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.65   | C            | Foreign Exchange Future | 0.03400   | 0.03900                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.09200   | 0.10400                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.12800   | 0.14300                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 6.40   | C            | Foreign Exchange Future | 0.47300   | 0.50300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | \$ / R On 19 September 2011 | 7.75   | C            | Foreign Exchange Future | 0.02900   | 0.03300                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 5.75   | C            | Foreign Exchange Future | 1.08000   | 1.11300                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.25   | C            | Foreign Exchange Future | 0.07500   | 0.08500                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.04100   | 0.04700                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 5.80   | C            | Foreign Exchange Future | 1.03000   | 1.06300                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.01600   | 0.00000                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 1.33800   | 0.00000                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 5.80   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.76300   | 0.73600                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.25   | P            | Foreign Exchange Future | 0.49700   | 0.47400                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 5.75   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.75   | P            | Foreign Exchange Future | 0.95100   | 0.92200                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 6.40   | P            | Foreign Exchange Future | 0.04500   | 0.04200                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.30000   | 0.28200                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.41400   | 0.39300                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.85600   | 0.82800                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 6.95   | P            | Foreign Exchange Future | 0.26400   | 0.24800                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.71700   | 0.69100                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.14700   | 0.14100                         | 1,980         |
| 01/07/2011 | \$ / R On 19 September 2011 | 6.85   | P            | Foreign Exchange Future | 0.19900   | 0.18600                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 6.55   | P            | Foreign Exchange Future | 0.07800   | 0.07400                         | 8,880         |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.45500   | 0.43300                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.53900   | 0.51600                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 2.97400   | 2.94100                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.37500   | 0.35500                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.81000   | 0.78200                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.12700   | 0.12100                         | 5,980         |
| 01/07/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.09200   | 0.08800                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.23100   | 0.21600                         | 10,000        |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.67200   | 0.64600                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.17000   | 0.16300                         | 10,000        |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.62700   | 0.60200                         | 2,800         |
| 01/07/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.19100   | 1.16100                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.99900   | 0.96900                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.28900   | 1.25800                         | 0             |
| 01/07/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.24000   | 1.20900                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.92060   | 6.95450                         | 44,433        |
| 01/07/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.16100   | 0.17400                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.15100   | 0.16300                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.17100   | 0.18500                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.37500   | 0.40100                         | 6,425         |
| 01/07/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.07400   | 0.08100                         | 2,962         |
| 01/07/2011 | \$ / R On 19 December 2011  | 7.25   | C            | Foreign Exchange Future | 0.18300   | 0.19800                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 6.15   | C            | Foreign Exchange Future | 0.81400   | 0.84400                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 6.30   | C            | Foreign Exchange Future | 0.68800   | 0.00000                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 6.35   | C            | Foreign Exchange Future | 0.64900   | 0.00000                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 6.80   | C            | Foreign Exchange Future | 0.34700   | 0.37300                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 7.90   | C            | Foreign Exchange Future | 0.08300   | 0.09000                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 7.70   | C            | Foreign Exchange Future | 0.10400   | 0.11300                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 6.85   | C            | Foreign Exchange Future | 0.32000   | 0.34600                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.25700   | 0.27600                         | 2,962         |
| 01/07/2011 | \$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.13300   | 0.14400                         | 500           |
| 01/07/2011 | \$ / R On 19 December 2011  | 6.45   | C            | Foreign Exchange Future | 0.57300   | 0.60100                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 6.40   | C            | Foreign Exchange Future | 0.61000   | 0.63900                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 6.25   | C            | Foreign Exchange Future | 0.72900   | 0.75900                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 8.05   | C            | Foreign Exchange Future | 0.07100   | 0.07700                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 5.95   | C            | Foreign Exchange Future | 0.99200   | 1.02400                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 7.45   | C            | Foreign Exchange Future | 0.14100   | 0.15300                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.40500   | 0.43100                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.18400   | 0.17700                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 7.45   | P            | Foreign Exchange Future | 0.67000   | 0.64900                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 5.95   | P            | Foreign Exchange Future | 0.02100   | 0.02000                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 8.05   | P            | Foreign Exchange Future | 1.20000   | 1.17300                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 6.25   | P            | Foreign Exchange Future | 0.05800   | 0.05500                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 6.40   | P            | Foreign Exchange Future | 0.08900   | 0.08500                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 6.45   | P            | Foreign Exchange Future | 0.10200   | 0.09700                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 7.25   | P            | Foreign Exchange Future | 0.51200   | 0.49400                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011  | 6.85   | P            | Foreign Exchange Future | 0.24900   | 0.24200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | \$ / R On 19 December 2011 | 7.70   | P            | Foreign Exchange Future | 0.88300   | 0.85900                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 1.06200   | 1.03600                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011 | 6.80   | P            | Foreign Exchange Future | 0.22600   | 0.21900                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011 | 6.35   | P            | Foreign Exchange Future | 0.07800   | 0.00000                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011 | 6.30   | P            | Foreign Exchange Future | 0.06700   | 0.00000                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011 | 6.15   | P            | Foreign Exchange Future | 0.04300   | 0.04000                         | 5,000         |
| 01/07/2011 | \$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.71200   | 0.69000                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.33600   | 0.32200                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 1.15300   | 1.12700                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.55000   | 0.53100                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011 | 6.75   | P            | Foreign Exchange Future | 0.20400   | 0.19700                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011 | 7.40   | P            | Foreign Exchange Future | 0.63000   | 0.60900                         | 0             |
| 01/07/2011 | \$ / R On 19 December 2011 | 7.35   | P            | Foreign Exchange Future | 0.59000   | 0.57000                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 7.01480   | 7.05240                         | 13,385        |
| 01/07/2011 | \$ / R On 19 March 2012    | 7.04   | C            | Foreign Exchange Future | 0.35300   | 0.37600                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012    | 7.09   | C            | Foreign Exchange Future | 0.33400   | 0.35600                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012    | 6.65   | C            | Foreign Exchange Future | 0.56000   | 0.00000                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012    | 7.45   | C            | Foreign Exchange Future | 0.22800   | 0.00000                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012    | 6.99   | C            | Foreign Exchange Future | 0.37300   | 0.40000                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 0.36700   | 0.39300                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012    | 7.15   | C            | Foreign Exchange Future | 0.31200   | 0.33300                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 0.28100   | 0.30000                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012    | 6.80   | C            | Foreign Exchange Future | 0.47000   | 0.49800                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 0.29600   | 0.31600                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012    | 6.75   | C            | Foreign Exchange Future | 0.49900   | 0.52700                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012    | 7.55   | C            | Foreign Exchange Future | 0.20700   | 0.22100                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012    | 7.95   | C            | Foreign Exchange Future | 0.14200   | 0.15200                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012    | 7.40   | C            | Foreign Exchange Future | 0.24000   | 0.25700                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012    | 8.30   | C            | Foreign Exchange Future | 0.10600   | 0.11400                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012    | 6.70   | C            | Foreign Exchange Future | 0.52900   | 0.55800                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012    | 8.35   | C            | Foreign Exchange Future | 0.10200   | 0.10900                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012    | 6.85   | C            | Foreign Exchange Future | 0.44300   | 0.47000                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012    | 8.00   | C            | Foreign Exchange Future | 0.13600   | 0.14600                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012    | 7.10   | C            | Foreign Exchange Future | 0.32900   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | \$ / R On 19 March 2012     | 7.10   | P            | Foreign Exchange Future | 0.41400   | 0.00000                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012     | 8.00   | P            | Foreign Exchange Future | 1.12100   | 1.09400                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012     | 6.85   | P            | Foreign Exchange Future | 0.27800   | 0.26800                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012     | 8.35   | P            | Foreign Exchange Future | 1.43700   | 1.40700                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012     | 6.70   | P            | Foreign Exchange Future | 0.21400   | 0.20600                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012     | 8.30   | P            | Foreign Exchange Future | 1.39100   | 1.36200                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012     | 7.40   | P            | Foreign Exchange Future | 0.62500   | 0.60500                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012     | 7.95   | P            | Foreign Exchange Future | 1.07700   | 1.05000                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012     | 7.55   | P            | Foreign Exchange Future | 0.74200   | 0.71900                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012     | 6.75   | P            | Foreign Exchange Future | 0.23400   | 0.22500                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012     | 7.20   | P            | Foreign Exchange Future | 0.48100   | 0.46400                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012     | 6.80   | P            | Foreign Exchange Future | 0.25500   | 0.24600                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012     | 7.25   | P            | Foreign Exchange Future | 0.51600   | 0.49800                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012     | 7.15   | P            | Foreign Exchange Future | 0.44700   | 0.43100                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.35200   | 0.34100                         | 1,000         |
| 01/07/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.34400   | 0.33400                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012     | 7.45   | P            | Foreign Exchange Future | 0.66300   | 0.00000                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012     | 6.65   | P            | Foreign Exchange Future | 0.19500   | 0.00000                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.40500   | 0.39000                         | 0             |
| 01/07/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.37400   | 0.36000                         | 0             |
| 01/07/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 7.12160   | 7.15730                         | 2,000         |
| 01/07/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 0.38600   | 0.40800                         | 0             |
| 01/07/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 0.36900   | 0.39100                         | 0             |
| 01/07/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 0.40300   | 0.42600                         | 0             |
| 01/07/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.48100   | 0.46900                         | 0             |
| 01/07/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.54700   | 0.53400                         | 0             |
| 01/07/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.51400   | 0.50100                         | 0             |
| 01/07/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.23190   | 7.26680                         | 0             |
| 01/07/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.51400   | 0.54000                         | 0             |
| 01/07/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.49500   | 0.51900                         | 0             |
| 01/07/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 0.53700   | 0.56300                         | 13,000        |
| 01/07/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 0.47700   | 0.50000                         | 11,000        |
| 01/07/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.45500   | 0.44600                         | 0             |
| 01/07/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.54500   | 0.53300                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | \$ / R On 17 September 2012      | 7.25   | P            | Foreign Exchange Future | 0.51300   | 0.50200                         | 0             |
| 01/07/2011 | \$ / R On 17 September 2012      | 7.20   | P            | Foreign Exchange Future | 0.48200   | 0.47300                         | 0             |
| 01/07/2011 | \$ / R On 14 December 2012       |        |              | Foreign Exchange Future | 7.33860   | 7.37330                         | 0             |
| 01/07/2011 | \$ / R On 14 December 2012       | 7.70   | C            | Foreign Exchange Future | 0.44700   | 0.46700                         | 0             |
| 01/07/2011 | \$ / R On 14 December 2012       | 7.75   | C            | Foreign Exchange Future | 0.43300   | 0.45300                         | 0             |
| 01/07/2011 | \$ / R On 14 December 2012       | 8.00   | C            | Foreign Exchange Future | 0.37200   | 0.38900                         | 300           |
| 01/07/2011 | \$ / R On 14 December 2012       | 7.65   | C            | Foreign Exchange Future | 0.46100   | 0.48200                         | 0             |
| 01/07/2011 | \$ / R On 14 December 2012       | 7.65   | P            | Foreign Exchange Future | 0.77200   | 0.75900                         | 0             |
| 01/07/2011 | \$ / R On 14 December 2012       | 8.00   | P            | Foreign Exchange Future | 1.03300   | 1.01600                         | 0             |
| 01/07/2011 | \$ / R On 14 December 2012       | 7.75   | P            | Foreign Exchange Future | 0.84400   | 0.83000                         | 0             |
| 01/07/2011 | \$ / R On 14 December 2012       | 7.70   | P            | Foreign Exchange Future | 0.80800   | 0.79400                         | 0             |
| 01/07/2011 | \$ / R On 12 December 2014       |        |              | Foreign Exchange Future | 8.32230   | 8.35500                         | 0             |
| 01/07/2011 | \$ / R On 12 December 2014       | 8.50   | C            | Foreign Exchange Future | 1.02300   | 1.04900                         | 0             |
| 01/07/2011 | \$ / R On 12 December 2014       | 8.55   | C            | Foreign Exchange Future | 1.00700   | 1.03300                         | 0             |
| 01/07/2011 | \$ / R On 12 December 2014       | 8.00   | C            | Foreign Exchange Future | 1.20200   | 1.23000                         | 200           |
| 01/07/2011 | \$ / R On 12 December 2014       | 8.45   | C            | Foreign Exchange Future | 1.03900   | 1.06600                         | 0             |
| 01/07/2011 | \$ / R On 12 December 2014       | 8.45   | P            | Foreign Exchange Future | 1.16700   | 1.16100                         | 0             |
| 01/07/2011 | \$ / R On 12 December 2014       | 8.00   | P            | Foreign Exchange Future | 0.88000   | 0.87500                         | 0             |
| 01/07/2011 | \$ / R On 12 December 2014       | 8.55   | P            | Foreign Exchange Future | 1.23500   | 1.22800                         | 0             |
| 01/07/2011 | \$ / R On 12 December 2014       | 8.50   | P            | Foreign Exchange Future | 1.20100   | 1.19400                         | 0             |
| 01/07/2011 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.07860   | 9.11130                         | 0             |
| 01/07/2011 | \$ / R On 14 December 2015       | 9.20   | C            | Foreign Exchange Future | 1.37800   | 1.40700                         | 0             |
| 01/07/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.36200   | 1.39100                         | 0             |
| 01/07/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.39400   | 1.42300                         | 0             |
| 01/07/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.46500   | 1.46200                         | 0             |
| 01/07/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.53300   | 1.53000                         | 0             |
| 01/07/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.49900   | 1.49600                         | 0             |
| 01/07/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.82760   | 6.86110                         | 321           |
| 01/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.10262   | 0.11581                         | 0             |
| 01/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.09219   | 0.10426                         | 0             |
| 01/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.11435   | 0.12874                         | 0             |
| 01/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.33675   | 0.31764                         | 0             |
| 01/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.41459   | 0.39316                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.37502   | 0.35471                         | 0             |
| 01/07/2011 | \$ / R MAXI On 19 December 2011  |        |              | Foreign Exchange Future | 6.92060   | 6.95450                         | 20            |
| 01/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.25698   | 0.27592                         | 0             |
| 01/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | C            | Foreign Exchange Future | 0.23992   | 0.25793                         | 0             |
| 01/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | C            | Foreign Exchange Future | 0.27533   | 0.29523                         | 0             |
| 01/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | P            | Foreign Exchange Future | 0.30473   | 0.29073                         | 0             |
| 01/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | P            | Foreign Exchange Future | 0.36932   | 0.35343                         | 0             |
| 01/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | P            | Foreign Exchange Future | 0.33638   | 0.32142                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011       |        |              | Foreign Exchange Future | 10.94290  | 10.99550                        | 40,415        |
| 01/07/2011 | £ / R On 19 September 2011       | 11.50  | C            | Foreign Exchange Future | 0.09600   | 0.11400                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011       | 11.55  | C            | Foreign Exchange Future | 0.08800   | 0.10400                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011       | 11.45  | C            | Foreign Exchange Future | 0.10500   | 0.12400                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011       | 11.65  | C            | Foreign Exchange Future | 0.07300   | 0.08800                         | 8,945         |
| 01/07/2011 | £ / R On 19 September 2011       | 12.10  | C            | Foreign Exchange Future | 0.03300   | 0.04000                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011       | 11.00  | C            | Foreign Exchange Future | 0.23300   | 0.26500                         | 3,455         |
| 01/07/2011 | £ / R On 19 September 2011       | 10.50  | C            | Foreign Exchange Future | 0.53800   | 0.58300                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011       | 11.20  | C            | Foreign Exchange Future | 0.16400   | 0.19100                         | 1,200         |
| 01/07/2011 | £ / R On 19 September 2011       | 10.85  | C            | Foreign Exchange Future | 0.30700   | 0.34600                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011       | 10.95  | C            | Foreign Exchange Future | 0.25400   | 0.29100                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011       | 11.10  | C            | Foreign Exchange Future | 0.19600   | 0.22500                         | 630           |
| 01/07/2011 | £ / R On 19 September 2011       | 11.15  | C            | Foreign Exchange Future | 0.17900   | 0.20700                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011       | 11.90  | C            | Foreign Exchange Future | 0.04700   | 0.05700                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011       | 11.75  | C            | Foreign Exchange Future | 0.06100   | 0.07400                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011       | 11.80  | C            | Foreign Exchange Future | 0.05600   | 0.06800                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011       | 11.25  | C            | Foreign Exchange Future | 0.15000   | 0.17500                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011       | 10.75  | C            | Foreign Exchange Future | 0.36600   | 0.40700                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011       | 11.70  | C            | Foreign Exchange Future | 0.06700   | 0.08000                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011       | 10.65  | C            | Foreign Exchange Future | 0.43100   | 0.47300                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011       | 11.85  | C            | Foreign Exchange Future | 0.05100   | 0.06200                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011       | 11.85  | P            | Foreign Exchange Future | 0.95800   | 0.91700                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011       | 10.65  | P            | Foreign Exchange Future | 0.13800   | 0.12800                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011       | 11.70  | P            | Foreign Exchange Future | 0.82400   | 0.78500                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011       | 10.75  | P            | Foreign Exchange Future | 0.17300   | 0.16200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | £ / R On 19 September 2011 | 11.25  | P            | Foreign Exchange Future | 0.45700   | 0.43000                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011 | 11.80  | P            | Foreign Exchange Future | 0.91300   | 0.87300                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011 | 11.75  | P            | Foreign Exchange Future | 0.86800   | 0.82900                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011 | 11.90  | P            | Foreign Exchange Future | 1.00400   | 0.96200                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011 | 11.15  | P            | Foreign Exchange Future | 0.38600   | 0.36200                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011 | 10.95  | P            | Foreign Exchange Future | 0.26100   | 0.24600                         | 1,200         |
| 01/07/2011 | £ / R On 19 September 2011 | 11.20  | P            | Foreign Exchange Future | 0.42100   | 0.39600                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011 | 10.85  | P            | Foreign Exchange Future | 0.21400   | 0.20100                         | 630           |
| 01/07/2011 | £ / R On 19 September 2011 | 11.10  | P            | Foreign Exchange Future | 0.35300   | 0.33000                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011 | 10.50  | P            | Foreign Exchange Future | 0.09500   | 0.08800                         | 5,490         |
| 01/07/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 1.19000   | 1.14500                         | 200           |
| 01/07/2011 | £ / R On 19 September 2011 | 11.00  | P            | Foreign Exchange Future | 0.29000   | 0.27000                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.78000   | 0.74300                         | 100           |
| 01/07/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.61200   | 0.57900                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.69500   | 0.65900                         | 0             |
| 01/07/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.65300   | 0.61900                         | 200           |
| 01/07/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.07980  | 11.13300                        | 9,977         |
| 01/07/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.24800   | 0.25600                         | 0             |
| 01/07/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.23500   | 0.24400                         | 0             |
| 01/07/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.26100   | 0.27000                         | 0             |
| 01/07/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.13600   | 0.14900                         | 0             |
| 01/07/2011 | £ / R On 19 December 2011  | 11.30  | C            | Foreign Exchange Future | 0.35800   | 0.36300                         | 0             |
| 01/07/2011 | £ / R On 19 December 2011  | 11.90  | C            | Foreign Exchange Future | 0.18900   | 0.20000                         | 0             |
| 01/07/2011 | £ / R On 19 December 2011  | 10.70  | C            | Foreign Exchange Future | 0.64100   | 0.66600                         | 0             |
| 01/07/2011 | £ / R On 19 December 2011  | 11.75  | C            | Foreign Exchange Future | 0.22300   | 0.23200                         | 0             |
| 01/07/2011 | £ / R On 19 December 2011  | 10.50  | C            | Foreign Exchange Future | 0.76600   | 0.80000                         | 0             |
| 01/07/2011 | £ / R On 19 December 2011  | 10.50  | P            | Foreign Exchange Future | 0.18600   | 0.16700                         | 0             |
| 01/07/2011 | £ / R On 19 December 2011  | 11.75  | P            | Foreign Exchange Future | 0.89300   | 0.84900                         | 0             |
| 01/07/2011 | £ / R On 19 December 2011  | 10.70  | P            | Foreign Exchange Future | 0.26100   | 0.23300                         | 0             |
| 01/07/2011 | £ / R On 19 December 2011  | 11.90  | P            | Foreign Exchange Future | 1.00900   | 0.96700                         | 0             |
| 01/07/2011 | £ / R On 19 December 2011  | 11.30  | P            | Foreign Exchange Future | 0.57800   | 0.53000                         | 0             |
| 01/07/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.25600   | 1.21600                         | 250           |
| 01/07/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.78100   | 0.73700                         | 0             |
| 01/07/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.85500   | 0.81100                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | £ / R On 19 December 2011 | 11.65  | P            | Foreign Exchange Future | 0.81800   | 0.77300                         | 0             |
| 01/07/2011 | £ / R On 19 March 2012    |        |              | Foreign Exchange Future | 11.21810  | 11.27660                        | 2,759         |
| 01/07/2011 | £ / R On 19 March 2012    | 11.45  | C            | Foreign Exchange Future | 0.45700   | 0.48400                         | 0             |
| 01/07/2011 | £ / R On 19 March 2012    | 11.50  | C            | Foreign Exchange Future | 0.44000   | 0.46700                         | 0             |
| 01/07/2011 | £ / R On 19 March 2012    | 11.40  | C            | Foreign Exchange Future | 0.47400   | 0.50300                         | 0             |
| 01/07/2011 | £ / R On 19 March 2012    | 11.55  | C            | Foreign Exchange Future | 0.42300   | 0.44900                         | 0             |
| 01/07/2011 | £ / R On 19 March 2012    | 11.90  | C            | Foreign Exchange Future | 0.32500   | 0.34600                         | 0             |
| 01/07/2011 | £ / R On 19 March 2012    | 11.00  | C            | Foreign Exchange Future | 0.65100   | 0.68800                         | 0             |
| 01/07/2011 | £ / R On 19 March 2012    | 11.80  | C            | Foreign Exchange Future | 0.35100   | 0.37300                         | 0             |
| 01/07/2011 | £ / R On 19 March 2012    | 12.30  | C            | Foreign Exchange Future | 0.24200   | 0.25900                         | 0             |
| 01/07/2011 | £ / R On 19 March 2012    | 11.35  | C            | Foreign Exchange Future | 0.49300   | 0.52200                         | 0             |
| 01/07/2011 | £ / R On 19 March 2012    | 10.90  | C            | Foreign Exchange Future | 0.70500   | 0.74300                         | 0             |
| 01/07/2011 | £ / R On 19 March 2012    | 11.10  | C            | Foreign Exchange Future | 0.60000   | 0.63500                         | 0             |
| 01/07/2011 | £ / R On 19 March 2012    | 11.70  | C            | Foreign Exchange Future | 0.37800   | 0.40200                         | 0             |
| 01/07/2011 | £ / R On 19 March 2012    | 11.70  | P            | Foreign Exchange Future | 0.86000   | 0.82500                         | 0             |
| 01/07/2011 | £ / R On 19 March 2012    | 11.10  | P            | Foreign Exchange Future | 0.48200   | 0.45800                         | 0             |
| 01/07/2011 | £ / R On 19 March 2012    | 10.90  | P            | Foreign Exchange Future | 0.38700   | 0.36600                         | 0             |
| 01/07/2011 | £ / R On 19 March 2012    | 11.35  | P            | Foreign Exchange Future | 0.62500   | 0.59500                         | 0             |
| 01/07/2011 | £ / R On 19 March 2012    | 12.30  | P            | Foreign Exchange Future | 1.32400   | 1.28200                         | 0             |
| 01/07/2011 | £ / R On 19 March 2012    | 11.80  | P            | Foreign Exchange Future | 0.93300   | 0.89600                         | 0             |
| 01/07/2011 | £ / R On 19 March 2012    | 11.00  | P            | Foreign Exchange Future | 0.43300   | 0.41100                         | 0             |
| 01/07/2011 | £ / R On 19 March 2012    | 11.90  | P            | Foreign Exchange Future | 1.00700   | 0.96900                         | 0             |
| 01/07/2011 | £ / R On 19 March 2012    | 11.55  | P            | Foreign Exchange Future | 0.75500   | 0.72200                         | 0             |
| 01/07/2011 | £ / R On 19 March 2012    | 11.40  | P            | Foreign Exchange Future | 0.65600   | 0.62600                         | 0             |
| 01/07/2011 | £ / R On 19 March 2012    | 11.50  | P            | Foreign Exchange Future | 0.72200   | 0.69000                         | 0             |
| 01/07/2011 | £ / R On 19 March 2012    | 11.45  | P            | Foreign Exchange Future | 0.68900   | 0.65700                         | 0             |
| 01/07/2011 | £ / R On 18 June 2012     |        |              | Foreign Exchange Future | 11.37290  | 11.42800                        | 0             |
| 01/07/2011 | £ / R On 18 June 2012     | 11.85  | C            | Foreign Exchange Future | 0.47900   | 0.50700                         | 0             |
| 01/07/2011 | £ / R On 18 June 2012     | 11.90  | C            | Foreign Exchange Future | 0.46400   | 0.49200                         | 0             |
| 01/07/2011 | £ / R On 18 June 2012     | 11.80  | C            | Foreign Exchange Future | 0.49400   | 0.52300                         | 0             |
| 01/07/2011 | £ / R On 18 June 2012     | 11.80  | P            | Foreign Exchange Future | 0.92100   | 0.89500                         | 0             |
| 01/07/2011 | £ / R On 18 June 2012     | 11.90  | P            | Foreign Exchange Future | 0.99100   | 0.96400                         | 0             |
| 01/07/2011 | £ / R On 18 June 2012     | 11.85  | P            | Foreign Exchange Future | 0.95600   | 0.92900                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08440   | 0.08500                         | 12,348        |
| 01/07/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00523   | 0.00570                         | 0             |
| 01/07/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00118   | 0.00134                         | 0             |
| 01/07/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01442   | 0.01501                         | 0             |
| 01/07/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00002   | 0.00001                         | 0             |
| 01/07/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41560  | 11.41500                        | 0             |
| 01/07/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00678   | 0.00634                         | 0             |
| 01/07/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00083   | 0.00070                         | 0             |
| 01/07/2011 | ¥ / R On 19 December 2011  |        |              | Foreign Exchange Future | 0.08560   | 0.08620                         | 0             |
| 01/07/2011 | ¥ / R On 19 December 2011  | 0.08   | C            | Foreign Exchange Future | 0.00718   | 0.00763                         | 0             |
| 01/07/2011 | ¥ / R On 19 December 2011  | 0.09   | C            | Foreign Exchange Future | 0.00285   | 0.00307                         | 0             |
| 01/07/2011 | ¥ / R On 19 December 2011  | 0.07   | C            | Foreign Exchange Future | 0.01569   | 0.01628                         | 0             |
| 01/07/2011 | ¥ / R On 19 December 2011  | 0.07   | P            | Foreign Exchange Future | 0.00009   | 0.00008                         | 0             |
| 01/07/2011 | ¥ / R On 19 December 2011  | 0.09   | P            | Foreign Exchange Future | 0.00725   | 0.00687                         | 0             |
| 01/07/2011 | ¥ / R On 19 December 2011  | 0.08   | P            | Foreign Exchange Future | 0.00158   | 0.00143                         | 0             |
| 01/07/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.86800   | 9.91910                         | 58,892        |
| 01/07/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.34300   | 0.38400                         | 0             |
| 01/07/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.31000   | 0.35000                         | 0             |
| 01/07/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.37700   | 0.41900                         | 0             |
| 01/07/2011 | € / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.25100   | 0.28800                         | 5,655         |
| 01/07/2011 | € / R On 19 September 2011 | 10.40  | C            | Foreign Exchange Future | 0.06700   | 0.08200                         | 3,590         |
| 01/07/2011 | € / R On 19 September 2011 | 9.30   | C            | Foreign Exchange Future | 0.61100   | 0.65800                         | 0             |
| 01/07/2011 | € / R On 19 September 2011 | 10.25  | C            | Foreign Exchange Future | 0.09500   | 0.11400                         | 6,195         |
| 01/07/2011 | € / R On 19 September 2011 | 10.00  | C            | Foreign Exchange Future | 0.16400   | 0.19100                         | 0             |
| 01/07/2011 | € / R On 19 September 2011 | 10.65  | C            | Foreign Exchange Future | 0.03800   | 0.04700                         | 0             |
| 01/07/2011 | € / R On 19 September 2011 | 9.40   | C            | Foreign Exchange Future | 0.52800   | 0.57300                         | 0             |
| 01/07/2011 | € / R On 19 September 2011 | 10.55  | C            | Foreign Exchange Future | 0.04800   | 0.05900                         | 0             |
| 01/07/2011 | € / R On 19 September 2011 | 10.60  | C            | Foreign Exchange Future | 0.04300   | 0.05300                         | 0             |
| 01/07/2011 | € / R On 19 September 2011 | 10.60  | P            | Foreign Exchange Future | 0.77500   | 0.73400                         | 0             |
| 01/07/2011 | € / R On 19 September 2011 | 10.55  | P            | Foreign Exchange Future | 0.73000   | 0.69000                         | 0             |
| 01/07/2011 | € / R On 19 September 2011 | 9.40   | P            | Foreign Exchange Future | 0.06000   | 0.05400                         | 0             |
| 01/07/2011 | € / R On 19 September 2011 | 10.65  | P            | Foreign Exchange Future | 0.82000   | 0.77800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | € / R On 19 September 2011 | 10.00  | P            | Foreign Exchange Future | 0.29600   | 0.27200                         | 0             |
| 01/07/2011 | € / R On 19 September 2011 | 10.25  | P            | Foreign Exchange Future | 0.47700   | 0.44500                         | 0             |
| 01/07/2011 | € / R On 19 September 2011 | 9.30   | P            | Foreign Exchange Future | 0.04300   | 0.03900                         | 6,195         |
| 01/07/2011 | € / R On 19 September 2011 | 10.40  | P            | Foreign Exchange Future | 0.59900   | 0.56300                         | 0             |
| 01/07/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.10900   | 0.10000                         | 2,065         |
| 01/07/2011 | € / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 0.18300   | 0.16900                         | 0             |
| 01/07/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.14200   | 0.13100                         | 0             |
| 01/07/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.12500   | 0.11500                         | 0             |
| 01/07/2011 | € / R On 19 December 2011  |        |              | Foreign Exchange Future | 9.97420   | 10.02600                        | 4,928         |
| 01/07/2011 | € / R On 19 December 2011  | 9.80   | C            | Foreign Exchange Future | 0.43800   | 0.47800                         | 0             |
| 01/07/2011 | € / R On 19 December 2011  | 9.85   | C            | Foreign Exchange Future | 0.41100   | 0.44900                         | 0             |
| 01/07/2011 | € / R On 19 December 2011  | 9.75   | C            | Foreign Exchange Future | 0.46700   | 0.50700                         | 0             |
| 01/07/2011 | € / R On 19 December 2011  | 10.00  | C            | Foreign Exchange Future | 0.33900   | 0.37100                         | 0             |
| 01/07/2011 | € / R On 19 December 2011  | 9.55   | C            | Foreign Exchange Future | 0.59200   | 0.63600                         | 0             |
| 01/07/2011 | € / R On 19 December 2011  | 9.40   | C            | Foreign Exchange Future | 0.69800   | 0.74400                         | 0             |
| 01/07/2011 | € / R On 19 December 2011  | 9.30   | C            | Foreign Exchange Future | 0.77400   | 0.82000                         | 0             |
| 01/07/2011 | € / R On 19 December 2011  | 9.30   | P            | Foreign Exchange Future | 0.10000   | 0.09400                         | 0             |
| 01/07/2011 | € / R On 19 December 2011  | 9.40   | P            | Foreign Exchange Future | 0.12400   | 0.11800                         | 0             |
| 01/07/2011 | € / R On 19 December 2011  | 9.55   | P            | Foreign Exchange Future | 0.16800   | 0.16000                         | 0             |
| 01/07/2011 | € / R On 19 December 2011  | 10.00  | P            | Foreign Exchange Future | 0.36500   | 0.34500                         | 0             |
| 01/07/2011 | € / R On 19 December 2011  | 9.75   | P            | Foreign Exchange Future | 0.24300   | 0.23100                         | 0             |
| 01/07/2011 | € / R On 19 December 2011  | 9.85   | P            | Foreign Exchange Future | 0.28700   | 0.27300                         | 0             |
| 01/07/2011 | € / R On 19 December 2011  | 9.80   | P            | Foreign Exchange Future | 0.26400   | 0.25200                         | 0             |
| 01/07/2011 | € / R On 19 March 2012     |        |              | Foreign Exchange Future | 10.07890  | 10.13730                        | 5,000         |
| 01/07/2011 | € / R On 19 March 2012     | 10.10  | C            | Foreign Exchange Future | 0.43900   | 0.47600                         | 0             |
| 01/07/2011 | € / R On 19 March 2012     | 10.15  | C            | Foreign Exchange Future | 0.42000   | 0.45300                         | 0             |
| 01/07/2011 | € / R On 19 March 2012     | 10.05  | C            | Foreign Exchange Future | 0.46000   | 0.50000                         | 0             |
| 01/07/2011 | € / R On 19 March 2012     | 9.05   | C            | Foreign Exchange Future | 1.11600   | 1.17100                         | 0             |
| 01/07/2011 | € / R On 19 March 2012     | 10.25  | C            | Foreign Exchange Future | 0.38400   | 0.41400                         | 0             |
| 01/07/2011 | € / R On 19 March 2012     | 9.80   | C            | Foreign Exchange Future | 0.59100   | 0.63400                         | 0             |
| 01/07/2011 | € / R On 19 March 2012     | 9.00   | C            | Foreign Exchange Future | 1.15900   | 1.21500                         | 0             |
| 01/07/2011 | € / R On 19 March 2012     | 10.60  | C            | Foreign Exchange Future | 0.28100   | 0.30500                         | 0             |
| 01/07/2011 | € / R On 19 March 2012     | 9.90   | C            | Foreign Exchange Future | 0.53500   | 0.57800                         | 0             |
| 01/07/2011 | € / R On 19 March 2012     | 9.90   | P            | Foreign Exchange Future | 0.35600   | 0.34100                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | € / R On 19 March 2012        | 10.60  | P            | Foreign Exchange Future | 0.80200   | 0.76800                         | 0             |
| 01/07/2011 | € / R On 19 March 2012        | 9.00   | P            | Foreign Exchange Future | 0.08000   | 0.07800                         | 0             |
| 01/07/2011 | € / R On 19 March 2012        | 9.80   | P            | Foreign Exchange Future | 0.31200   | 0.29700                         | 0             |
| 01/07/2011 | € / R On 19 March 2012        | 10.25  | P            | Foreign Exchange Future | 0.55500   | 0.52700                         | 0             |
| 01/07/2011 | € / R On 19 March 2012        | 9.05   | P            | Foreign Exchange Future | 0.08700   | 0.08400                         | 0             |
| 01/07/2011 | € / R On 19 March 2012        | 10.05  | P            | Foreign Exchange Future | 0.43100   | 0.41300                         | 0             |
| 01/07/2011 | € / R On 19 March 2012        | 10.15  | P            | Foreign Exchange Future | 0.49100   | 0.46600                         | 0             |
| 01/07/2011 | € / R On 19 March 2012        | 10.10  | P            | Foreign Exchange Future | 0.46000   | 0.43900                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.25590   | 7.27500                         | 25,316        |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.62200   | 0.64000                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.57500   | 0.59300                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.66900   | 0.68700                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.06800   | 0.07500                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.08000   | 0.08800                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.31700   | 0.33300                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.17700   | 0.19000                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.05800   | 0.06400                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.20900   | 0.22300                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | C            | Foreign Exchange Future | 0.01600   | 0.01800                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.52900   | 0.54700                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.48400   | 0.00000                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.24300   | 0.00000                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.00900   | 0.00000                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.09300   | 0.00000                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.01200   | 0.00000                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 0.80600   | 0.00000                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.23700   | 0.00000                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 0.90300   | 0.00000                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.08700   | 0.00000                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.02800   | 0.00000                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 0.75800   | 0.74100                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.02300   | 0.02200                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | P            | Foreign Exchange Future | 0.71000   | 0.69300                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.10300   | 0.09800                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.35200   | 0.33900                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.12100   | 0.11500                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.06100   | 0.05800                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.27400   | 0.26300                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.31200   | 0.30000                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.01900   | 0.01800                         | 0             |
| 01/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 01/07/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.27210   | 7.29080                         | 1,089         |
| 01/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.66200   | 0.67900                         | 0             |
| 01/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.62000   | 0.63600                         | 0             |
| 01/07/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.70500   | 0.72200                         | 0             |
| 01/07/2011 | AU\$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.14500   | 0.15300                         | 0             |
| 01/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.20500   | 0.21500                         | 0             |
| 01/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.23300   | 0.22400                         | 0             |
| 01/07/2011 | AU\$ / R On 19 December 2011  | 7.50   | P            | Foreign Exchange Future | 0.37300   | 0.36200                         | 0             |
| 01/07/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.03300   | 0.03100                         | 0             |
| 01/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.04800   | 0.04500                         | 0             |
| 01/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.04000   | 0.03800                         | 0             |
| 01/07/2011 | AU\$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.28850   | 7.31070                         | 0             |
| 01/07/2011 | AU\$ / R On 19 March 2012     | 7.25   | C            | Foreign Exchange Future | 0.29900   | 0.31100                         | 0             |
| 01/07/2011 | AU\$ / R On 19 March 2012     | 7.30   | C            | Foreign Exchange Future | 0.27500   | 0.28600                         | 0             |
| 01/07/2011 | AU\$ / R On 19 March 2012     | 7.20   | C            | Foreign Exchange Future | 0.32600   | 0.33800                         | 0             |
| 01/07/2011 | AU\$ / R On 19 March 2012     | 7.40   | C            | Foreign Exchange Future | 0.23700   | 0.24700                         | 0             |
| 01/07/2011 | AU\$ / R On 19 March 2012     | 6.95   | C            | Foreign Exchange Future | 0.47800   | 0.49400                         | 0             |
| 01/07/2011 | AU\$ / R On 19 March 2012     | 7.75   | C            | Foreign Exchange Future | 0.14000   | 0.14700                         | 0             |
| 01/07/2011 | AU\$ / R On 19 March 2012     | 7.45   | C            | Foreign Exchange Future | 0.22000   | 0.22900                         | 0             |
| 01/07/2011 | AU\$ / R On 19 March 2012     | 6.20   | C            | Foreign Exchange Future | 1.10600   | 0.00000                         | 0             |
| 01/07/2011 | AU\$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 0.44500   | 0.46000                         | 0             |
| 01/07/2011 | AU\$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.15700   | 0.14900                         | 0             |
| 01/07/2011 | AU\$ / R On 19 March 2012     | 6.20   | P            | Foreign Exchange Future | 0.01800   | 0.00000                         | 0             |
| 01/07/2011 | AU\$ / R On 19 March 2012     | 7.45   | P            | Foreign Exchange Future | 0.38200   | 0.36800                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | AU\$ / R On 19 March 2012    | 7.75   | P            | Foreign Exchange Future | 0.60200   | 0.58600                         | 0             |
| 01/07/2011 | AU\$ / R On 19 March 2012    | 6.95   | P            | Foreign Exchange Future | 0.14000   | 0.13300                         | 0             |
| 01/07/2011 | AU\$ / R On 19 March 2012    | 7.40   | P            | Foreign Exchange Future | 0.34900   | 0.33600                         | 0             |
| 01/07/2011 | AU\$ / R On 19 March 2012    | 7.20   | P            | Foreign Exchange Future | 0.23800   | 0.22700                         | 0             |
| 01/07/2011 | AU\$ / R On 19 March 2012    | 7.30   | P            | Foreign Exchange Future | 0.28700   | 0.27500                         | 0             |
| 01/07/2011 | AU\$ / R On 19 March 2012    | 7.25   | P            | Foreign Exchange Future | 0.26100   | 0.25000                         | 0             |
| 01/07/2011 | AU\$ / R On 14 December 2015 |        |              | Foreign Exchange Future | 8.25820   | 8.27500                         | 0             |
| 01/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | C            | Foreign Exchange Future | 1.38900   | 1.40200                         | 0             |
| 01/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | C            | Foreign Exchange Future | 1.36100   | 1.37400                         | 0             |
| 01/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | C            | Foreign Exchange Future | 1.41800   | 1.43000                         | 0             |
| 01/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | P            | Foreign Exchange Future | 0.41000   | 0.40500                         | 0             |
| 01/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | P            | Foreign Exchange Future | 0.45300   | 0.44900                         | 0             |
| 01/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | P            | Foreign Exchange Future | 0.43100   | 0.42700                         | 0             |
| 01/07/2011 | CAD/ R On 19 September 2011  |        |              | Foreign Exchange Future | 7.08130   | 7.09390                         | 0             |
| 01/07/2011 | CAD/ R On 19 September 2011  | 7.25   | C            | Foreign Exchange Future | 0.08400   | 0.09100                         | 0             |
| 01/07/2011 | CAD/ R On 19 September 2011  | 7.30   | C            | Foreign Exchange Future | 0.07100   | 0.07800                         | 0             |
| 01/07/2011 | CAD/ R On 19 September 2011  | 7.20   | C            | Foreign Exchange Future | 0.09900   | 0.10700                         | 0             |
| 01/07/2011 | CAD/ R On 19 September 2011  | 7.80   | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 01/07/2011 | CAD/ R On 19 September 2011  | 7.75   | C            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 01/07/2011 | CAD/ R On 19 September 2011  | 7.85   | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 01/07/2011 | CAD/ R On 19 September 2011  | 7.55   | C            | Foreign Exchange Future | 0.02900   | 0.03300                         | 0             |
| 01/07/2011 | CAD/ R On 19 September 2011  | 6.60   | C            | Foreign Exchange Future | 0.50100   | 0.00000                         | 0             |
| 01/07/2011 | CAD/ R On 19 September 2011  | 7.95   | C            | Foreign Exchange Future | 0.00700   | 0.00000                         | 0             |
| 01/07/2011 | CAD/ R On 19 September 2011  | 6.90   | C            | Foreign Exchange Future | 0.25500   | 0.00000                         | 0             |
| 01/07/2011 | CAD/ R On 19 September 2011  | 6.90   | P            | Foreign Exchange Future | 0.07400   | 0.00000                         | 0             |
| 01/07/2011 | CAD/ R On 19 September 2011  | 7.95   | P            | Foreign Exchange Future | 0.87600   | 0.00000                         | 0             |
| 01/07/2011 | CAD/ R On 19 September 2011  | 6.60   | P            | Foreign Exchange Future | 0.02000   | 0.00000                         | 0             |
| 01/07/2011 | CAD/ R On 19 September 2011  | 7.55   | P            | Foreign Exchange Future | 0.49800   | 0.48900                         | 0             |
| 01/07/2011 | CAD/ R On 19 September 2011  | 7.85   | P            | Foreign Exchange Future | 0.77900   | 0.76800                         | 0             |
| 01/07/2011 | CAD/ R On 19 September 2011  | 7.75   | P            | Foreign Exchange Future | 0.68300   | 0.67200                         | 0             |
| 01/07/2011 | CAD/ R On 19 September 2011  | 7.80   | P            | Foreign Exchange Future | 0.73100   | 0.72000                         | 0             |
| 01/07/2011 | CAD/ R On 19 September 2011  | 7.20   | P            | Foreign Exchange Future | 0.21800   | 0.21300                         | 0             |
| 01/07/2011 | CAD/ R On 19 September 2011  | 7.30   | P            | Foreign Exchange Future | 0.29000   | 0.28400                         | 0             |

| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | CAD/ R On 19 September 2011        | 7.25   | P            | Foreign Exchange Future | 0.25300   | 0.24700                         | 0             |
| 01/07/2011 | CAD/ R On 19 December 2011         |        |              | Foreign Exchange Future | 7.16080   | 7.17390                         | 0             |
| 01/07/2011 | CAD/ R On 19 December 2011         | 7.25   | C            | Foreign Exchange Future | 0.19800   | 0.20800                         | 0             |
| 01/07/2011 | CAD/ R On 19 December 2011         | 7.30   | C            | Foreign Exchange Future | 0.18100   | 0.19000                         | 0             |
| 01/07/2011 | CAD/ R On 19 December 2011         | 7.20   | C            | Foreign Exchange Future | 0.21700   | 0.22700                         | 0             |
| 01/07/2011 | CAD/ R On 19 December 2011         | 7.65   | C            | Foreign Exchange Future | 0.09600   | 0.10200                         | 0             |
| 01/07/2011 | CAD/ R On 19 December 2011         | 6.80   | C            | Foreign Exchange Future | 0.45700   | 0.46900                         | 0             |
| 01/07/2011 | CAD/ R On 19 December 2011         | 7.60   | C            | Foreign Exchange Future | 0.10500   | 0.11100                         | 0             |
| 01/07/2011 | CAD/ R On 19 December 2011         | 6.85   | C            | Foreign Exchange Future | 0.42100   | 0.43300                         | 0             |
| 01/07/2011 | CAD/ R On 19 December 2011         | 7.40   | C            | Foreign Exchange Future | 0.15100   | 0.15900                         | 0             |
| 01/07/2011 | CAD/ R On 19 December 2011         | 7.45   | C            | Foreign Exchange Future | 0.13800   | 0.14500                         | 0             |
| 01/07/2011 | CAD/ R On 19 December 2011         | 6.90   | C            | Foreign Exchange Future | 0.38600   | 0.39800                         | 0             |
| 01/07/2011 | CAD/ R On 19 December 2011         | 6.90   | P            | Foreign Exchange Future | 0.12500   | 0.12400                         | 0             |
| 01/07/2011 | CAD/ R On 19 December 2011         | 7.45   | P            | Foreign Exchange Future | 0.42700   | 0.42100                         | 0             |
| 01/07/2011 | CAD/ R On 19 December 2011         | 7.40   | P            | Foreign Exchange Future | 0.39000   | 0.38500                         | 0             |
| 01/07/2011 | CAD/ R On 19 December 2011         | 6.85   | P            | Foreign Exchange Future | 0.11000   | 0.10900                         | 0             |
| 01/07/2011 | CAD/ R On 19 December 2011         | 7.60   | P            | Foreign Exchange Future | 0.54400   | 0.53700                         | 0             |
| 01/07/2011 | CAD/ R On 19 December 2011         | 6.80   | P            | Foreign Exchange Future | 0.09600   | 0.09500                         | 0             |
| 01/07/2011 | CAD/ R On 19 December 2011         | 7.65   | P            | Foreign Exchange Future | 0.58500   | 0.57800                         | 0             |
| 01/07/2011 | CAD/ R On 19 December 2011         | 7.20   | P            | Foreign Exchange Future | 0.25600   | 0.25300                         | 0             |
| 01/07/2011 | CAD/ R On 19 December 2011         | 7.30   | P            | Foreign Exchange Future | 0.32000   | 0.31600                         | 0             |
| 01/07/2011 | CAD/ R On 19 December 2011         | 7.25   | P            | Foreign Exchange Future | 0.28700   | 0.28400                         | 0             |
| 01/07/2011 | CF CANDO CAAD On 19 September 2011 |        |              | Can-Do Future           | 0.03550   | 0.03250                         | 22,388        |
| 01/07/2011 | CF CANDO CAAE On 19 September 2011 |        |              | Can-Do Future           | 0.10200   | 0.11120                         | 21,898        |
| 01/07/2011 | CHF / R On 19 September 2011       |        |              | Foreign Exchange Future | 8.05050   | 8.15110                         | 960           |
| 01/07/2011 | CHF / R On 19 September 2011       | 7.65   | C            | Foreign Exchange Future | 0.47700   | 0.55900                         | 0             |
| 01/07/2011 | CHF / R On 19 September 2011       | 7.70   | C            | Foreign Exchange Future | 0.44000   | 0.51900                         | 0             |
| 01/07/2011 | CHF / R On 19 September 2011       | 7.60   | C            | Foreign Exchange Future | 0.51600   | 0.60000                         | 0             |
| 01/07/2011 | CHF / R On 19 September 2011       | 8.40   | C            | Foreign Exchange Future | 0.10900   | 0.14100                         | 0             |
| 01/07/2011 | CHF / R On 19 September 2011       | 9.05   | C            | Foreign Exchange Future | 0.02700   | 0.03600                         | 0             |
| 01/07/2011 | CHF / R On 19 September 2011       | 9.00   | C            | Foreign Exchange Future | 0.03000   | 0.04000                         | 0             |
| 01/07/2011 | CHF / R On 19 September 2011       | 7.80   | C            | Foreign Exchange Future | 0.37000   | 0.44400                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | CHF / R On 19 September 2011 | 8.95   | C            | Foreign Exchange Future | 0.03300   | 0.04400                         | 0             |
| 01/07/2011 | CHF / R On 19 September 2011 | 8.80   | C            | Foreign Exchange Future | 0.04600   | 0.06100                         | 0             |
| 01/07/2011 | CHF / R On 19 September 2011 | 8.85   | C            | Foreign Exchange Future | 0.04100   | 0.05500                         | 0             |
| 01/07/2011 | CHF / R On 19 September 2011 | 9.10   | C            | Foreign Exchange Future | 0.02400   | 0.00000                         | 0             |
| 01/07/2011 | CHF / R On 19 September 2011 | 7.85   | C            | Foreign Exchange Future | 0.33700   | 0.00000                         | 0             |
| 01/07/2011 | CHF / R On 19 September 2011 | 9.25   | C            | Foreign Exchange Future | 0.01700   | 0.00000                         | 0             |
| 01/07/2011 | CHF / R On 19 September 2011 | 9.25   | P            | Foreign Exchange Future | 1.21700   | 0.00000                         | 0             |
| 01/07/2011 | CHF / R On 19 September 2011 | 7.85   | P            | Foreign Exchange Future | 0.13700   | 0.00000                         | 0             |
| 01/07/2011 | CHF / R On 19 September 2011 | 9.10   | P            | Foreign Exchange Future | 1.07400   | 0.00000                         | 0             |
| 01/07/2011 | CHF / R On 19 September 2011 | 8.85   | P            | Foreign Exchange Future | 0.84100   | 0.75400                         | 0             |
| 01/07/2011 | CHF / R On 19 September 2011 | 8.80   | P            | Foreign Exchange Future | 0.79600   | 0.71000                         | 0             |
| 01/07/2011 | CHF / R On 19 September 2011 | 8.95   | P            | Foreign Exchange Future | 0.93300   | 0.84300                         | 0             |
| 01/07/2011 | CHF / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.12000   | 0.09300                         | 0             |
| 01/07/2011 | CHF / R On 19 September 2011 | 9.00   | P            | Foreign Exchange Future | 0.98000   | 0.88900                         | 0             |
| 01/07/2011 | CHF / R On 19 September 2011 | 9.05   | P            | Foreign Exchange Future | 1.02700   | 0.93500                         | 0             |
| 01/07/2011 | CHF / R On 19 September 2011 | 8.40   | P            | Foreign Exchange Future | 0.45900   | 0.39000                         | 0             |
| 01/07/2011 | CHF / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.06600   | 0.04900                         | 0             |
| 01/07/2011 | CHF / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.09000   | 0.06800                         | 0             |
| 01/07/2011 | CHF / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.07700   | 0.05800                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011  |        |              | Foreign Exchange Future | 8.16630   | 8.26870                         | 25            |
| 01/07/2011 | CHF / R On 19 December 2011  | 8.30   | C            | Foreign Exchange Future | 0.29200   | 0.33700                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011  | 8.35   | C            | Foreign Exchange Future | 0.27500   | 0.31800                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011  | 8.25   | C            | Foreign Exchange Future | 0.31000   | 0.35800                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011  | 8.50   | C            | Foreign Exchange Future | 0.23000   | 0.26700                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011  | 8.15   | C            | Foreign Exchange Future | 0.34900   | 0.40500                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011  | 7.90   | C            | Foreign Exchange Future | 0.47700   | 0.54500                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011  | 8.55   | C            | Foreign Exchange Future | 0.21600   | 0.25200                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011  | 8.90   | C            | Foreign Exchange Future | 0.14400   | 0.16800                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011  | 9.40   | C            | Foreign Exchange Future | 0.08400   | 0.09800                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011  | 9.15   | C            | Foreign Exchange Future | 0.10900   | 0.12800                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011  | 8.45   | C            | Foreign Exchange Future | 0.24400   | 0.28300                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.42200   | 0.48500                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011  | 7.75   | C            | Foreign Exchange Future | 0.56900   | 0.64400                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011  | 8.80   | C            | Foreign Exchange Future | 0.16100   | 0.18800                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 01/07/2011 | CHF / R On 19 December 2011 | 7.65   | C            | Foreign Exchange Future | 0.63700      | 0.71600                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011 | 8.70   | C            | Foreign Exchange Future | 0.18100      | 0.21100                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011 | 8.95   | C            | Foreign Exchange Future | 0.13600      | 0.00000                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011 | 8.60   | C            | Foreign Exchange Future | 0.20400      | 0.00000                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011 | 9.20   | C            | Foreign Exchange Future | 0.10300      | 0.00000                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011 | 9.45   | C            | Foreign Exchange Future | 0.08000      | 0.00000                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011 | 9.45   | P            | Foreign Exchange Future | 1.36400      | 0.00000                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011 | 9.20   | P            | Foreign Exchange Future | 1.13700      | 0.00000                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011 | 8.60   | P            | Foreign Exchange Future | 0.63800      | 0.00000                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011 | 8.95   | P            | Foreign Exchange Future | 0.92000      | 0.00000                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011 | 8.70   | P            | Foreign Exchange Future | 0.71500      | 0.64200                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011 | 7.65   | P            | Foreign Exchange Future | 0.12100      | 0.09700                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011 | 8.80   | P            | Foreign Exchange Future | 0.79500      | 0.71900                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011 | 7.75   | P            | Foreign Exchange Future | 0.15300      | 0.12500                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.25600      | 0.21600                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011 | 8.45   | P            | Foreign Exchange Future | 0.52800      | 0.46400                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011 | 9.15   | P            | Foreign Exchange Future | 1.09300      | 1.00900                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 1.31800      | 1.22900                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011 | 8.90   | P            | Foreign Exchange Future | 0.87800      | 0.79900                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011 | 8.55   | P            | Foreign Exchange Future | 0.60000      | 0.53300                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.21100      | 0.17600                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.33300      | 0.28600                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.56400      | 0.49800                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.39400      | 0.33900                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.45900      | 0.39900                         | 0             |
| 01/07/2011 | CHF / R On 19 December 2011 | 8.30   | P            | Foreign Exchange Future | 0.42600      | 0.36800                         | 0             |
| 01/07/2011 | RAIN On 19 September 2011   |        |              | Foreign Exchange Future | 13,922.07000 | 13,995.94000                    | 0             |
| 01/07/2011 | YUAN/R On 19 September 2011 |        |              | Foreign Exchange Future | 1.05690      | 1.06220                         | 0             |
| 01/07/2011 | YUAN/R On 19 September 2011 | 1.10   | C            | Foreign Exchange Future | 0.01430      | 0.01630                         | 0             |
| 01/07/2011 | YUAN/R On 19 September 2011 | 1.15   | C            | Foreign Exchange Future | 0.00650      | 0.00760                         | 0             |
| 01/07/2011 | YUAN/R On 19 September 2011 | 1.05   | C            | Foreign Exchange Future | 0.03100      | 0.03460                         | 0             |
| 01/07/2011 | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.02410      | 0.02240                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.09960   | 0.09540                         | 0             |
| 01/07/2011 | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.05740   | 0.05410                         | 0             |
| 01/07/2011 | YUAN/R On 19 December 2011  |        |              | Foreign Exchange Future | 1.07460   | 1.07980                         | 0             |
| 01/07/2011 | YUAN/R On 19 December 2011  | 1.10   | C            | Foreign Exchange Future | 0.03410   | 0.03690                         | 0             |
| 01/07/2011 | YUAN/R On 19 December 2011  | 1.15   | C            | Foreign Exchange Future | 0.02140   | 0.02330                         | 0             |
| 01/07/2011 | YUAN/R On 19 December 2011  | 1.05   | C            | Foreign Exchange Future | 0.05500   | 0.05880                         | 0             |
| 01/07/2011 | YUAN/R On 19 December 2011  | 1.05   | P            | Foreign Exchange Future | 0.03040   | 0.02900                         | 0             |
| 01/07/2011 | YUAN/R On 19 December 2011  | 1.15   | P            | Foreign Exchange Future | 0.09680   | 0.09350                         | 0             |
| 01/07/2011 | YUAN/R On 19 December 2011  | 1.10   | P            | Foreign Exchange Future | 0.05950   | 0.05710                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.79130   | 6.82760                         | 337,588       |
| 04/07/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.01300   | 0.01800                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.01200   | 0.01700                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01400   | 0.01900                         | 3,000         |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.01900   | 0.02700                         | 15,000        |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.04300   | 0.05500                         | 5,000         |
| 04/07/2011 | \$ / R On 19 September 2011 | 5.85   | C            | Foreign Exchange Future | 0.94300   | 0.00000                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.70   | C            | Foreign Exchange Future | 0.02300   | 0.00000                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.10700   | 0.12800                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 6.40   | C            | Foreign Exchange Future | 0.43600   | 0.47300                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.75   | C            | Foreign Exchange Future | 0.02100   | 0.02900                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 5.75   | C            | Foreign Exchange Future | 1.04200   | 1.08000                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.25   | C            | Foreign Exchange Future | 0.06000   | 0.07500                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.03100   | 0.04100                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 5.80   | C            | Foreign Exchange Future | 0.99300   | 1.03000                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.01100   | 0.01600                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.17200   | 0.19800                         | 980           |
| 04/07/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.13600   | 0.15900                         | 6,000         |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.02800   | 0.03800                         | 200           |
| 04/07/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.22600   | 0.25500                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.03900   | 0.05000                         | 10,000        |
| 04/07/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.28800   | 0.32000                         | 6,060         |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.08500   | 0.10300                         | 6,060         |
| 04/07/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/07/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.05400   | 0.06700                         | 8,880         |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.06700   | 0.08300                         | 6,000         |
| 04/07/2011 | \$ / R On 19 September 2011 | 6.55   | C            | Foreign Exchange Future | 0.32200   | 0.35600                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.19800   | 0.22500                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 6.85   | C            | Foreign Exchange Future | 0.15300   | 0.17700                         | 1,980         |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.03500   | 0.04500                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 6.95   | C            | Foreign Exchange Future | 0.12100   | 0.14200                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.65   | C            | Foreign Exchange Future | 0.02600   | 0.03400                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.07600   | 0.09200                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.43500   | 0.41400                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.88500   | 0.85600                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 6.95   | P            | Foreign Exchange Future | 0.28000   | 0.26400                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.74400   | 0.71700                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.15700   | 0.14700                         | 1,980         |
| 04/07/2011 | \$ / R On 19 September 2011 | 6.85   | P            | Foreign Exchange Future | 0.21200   | 0.19900                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 6.55   | P            | Foreign Exchange Future | 0.08100   | 0.07800                         | 8,880         |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.47600   | 0.45500                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.56300   | 0.53900                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 3.00900   | 2.97400                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.39400   | 0.37500                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.83700   | 0.81000                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.13500   | 0.12700                         | 5,980         |
| 04/07/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.09700   | 0.09200                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.24500   | 0.23100                         | 10,000        |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.69800   | 0.67200                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.18100   | 0.17000                         | 10,000        |
| 04/07/2011 | \$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 1.37000   | 1.33800                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 5.80   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.79000   | 0.76300                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.25   | P            | Foreign Exchange Future | 0.51900   | 0.49700                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.75   | P            | Foreign Exchange Future | 0.98000   | 0.95100                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 6.40   | P            | Foreign Exchange Future | 0.04500   | 0.04500                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.31600   | 0.30000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/07/2011 | \$ / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.93200   | 0.00000                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 5.85   | P            | Foreign Exchange Future | 0.00200   | 0.00000                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.65200   | 0.62700                         | 2,800         |
| 04/07/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.22300   | 1.19100                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 1.02800   | 0.99900                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.32100   | 1.28900                         | 0             |
| 04/07/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.27200   | 1.24000                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.88400   | 6.92060                         | 44,523        |
| 04/07/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.14400   | 0.16100                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.13500   | 0.15100                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.15400   | 0.17100                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.34700   | 0.37500                         | 6,425         |
| 04/07/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.06600   | 0.07400                         | 2,962         |
| 04/07/2011 | \$ / R On 19 December 2011  | 7.25   | C            | Foreign Exchange Future | 0.16500   | 0.18300                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011  | 6.15   | C            | Foreign Exchange Future | 0.77600   | 0.81400                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.23500   | 0.25700                         | 2,962         |
| 04/07/2011 | \$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.11900   | 0.13300                         | 500           |
| 04/07/2011 | \$ / R On 19 December 2011  | 6.45   | C            | Foreign Exchange Future | 0.53900   | 0.57300                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011  | 6.40   | C            | Foreign Exchange Future | 0.57500   | 0.61000                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011  | 6.25   | C            | Foreign Exchange Future | 0.69300   | 0.72900                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011  | 8.05   | C            | Foreign Exchange Future | 0.06200   | 0.07100                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011  | 5.95   | C            | Foreign Exchange Future | 0.95400   | 0.99200                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011  | 6.00   | C            | Foreign Exchange Future | 0.90900   | 0.00000                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011  | 7.45   | C            | Foreign Exchange Future | 0.12600   | 0.14100                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.37600   | 0.40500                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011  | 6.80   | C            | Foreign Exchange Future | 0.32000   | 0.34700                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011  | 7.90   | C            | Foreign Exchange Future | 0.07300   | 0.08300                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011  | 7.70   | C            | Foreign Exchange Future | 0.09200   | 0.10400                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011  | 6.85   | C            | Foreign Exchange Future | 0.29500   | 0.32000                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011  | 6.30   | C            | Foreign Exchange Future | 0.65200   | 0.68800                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011  | 6.35   | C            | Foreign Exchange Future | 0.61300   | 0.64900                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011  | 6.35   | P            | Foreign Exchange Future | 0.07900   | 0.07800                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011  | 6.30   | P            | Foreign Exchange Future | 0.06800   | 0.06700                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011  | 6.85   | P            | Foreign Exchange Future | 0.26100   | 0.24900                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/07/2011 | \$ / R On 19 December 2011 | 7.70   | P            | Foreign Exchange Future | 0.90800   | 0.88300                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 1.08900   | 1.06200                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011 | 6.80   | P            | Foreign Exchange Future | 0.23600   | 0.22600                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.19200   | 0.18400                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011 | 7.45   | P            | Foreign Exchange Future | 0.69200   | 0.67000                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011 | 6.00   | P            | Foreign Exchange Future | 0.02500   | 0.00000                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011 | 5.95   | P            | Foreign Exchange Future | 0.02000   | 0.02100                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011 | 8.05   | P            | Foreign Exchange Future | 1.22800   | 1.20000                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.05900   | 0.05800                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011 | 6.40   | P            | Foreign Exchange Future | 0.09100   | 0.08900                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011 | 6.45   | P            | Foreign Exchange Future | 0.10500   | 0.10200                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011 | 7.25   | P            | Foreign Exchange Future | 0.53100   | 0.51200                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011 | 6.15   | P            | Foreign Exchange Future | 0.04200   | 0.04300                         | 5,000         |
| 04/07/2011 | \$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.73500   | 0.71200                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.35100   | 0.33600                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 1.18200   | 1.15300                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.57000   | 0.55000                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011 | 6.75   | P            | Foreign Exchange Future | 0.21300   | 0.20400                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011 | 7.40   | P            | Foreign Exchange Future | 0.65100   | 0.63000                         | 0             |
| 04/07/2011 | \$ / R On 19 December 2011 | 7.35   | P            | Foreign Exchange Future | 0.61000   | 0.59000                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 6.98010   | 7.01480                         | 13,408        |
| 04/07/2011 | \$ / R On 19 March 2012    | 7.04   | C            | Foreign Exchange Future | 0.33300   | 0.35300                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012    | 7.09   | C            | Foreign Exchange Future | 0.31600   | 0.33400                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012    | 6.99   | C            | Foreign Exchange Future | 0.35300   | 0.37300                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 0.34700   | 0.36700                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012    | 7.15   | C            | Foreign Exchange Future | 0.29400   | 0.31200                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 0.26400   | 0.28100                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012    | 6.80   | C            | Foreign Exchange Future | 0.44600   | 0.47000                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012    | 7.45   | C            | Foreign Exchange Future | 0.21500   | 0.22800                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012    | 6.85   | C            | Foreign Exchange Future | 0.42000   | 0.44300                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012    | 8.00   | C            | Foreign Exchange Future | 0.12700   | 0.13600                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012    | 7.10   | C            | Foreign Exchange Future | 0.31100   | 0.32900                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012    | 6.65   | C            | Foreign Exchange Future | 0.53300   | 0.56000                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 0.27900   | 0.29600                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/07/2011 | \$ / R On 19 March 2012 | 6.75   | C            | Foreign Exchange Future | 0.47400   | 0.49900                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012 | 7.55   | C            | Foreign Exchange Future | 0.19400   | 0.20700                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012 | 7.95   | C            | Foreign Exchange Future | 0.13300   | 0.14200                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012 | 7.40   | C            | Foreign Exchange Future | 0.22600   | 0.24000                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012 | 8.30   | C            | Foreign Exchange Future | 0.09900   | 0.10600                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012 | 6.70   | C            | Foreign Exchange Future | 0.50300   | 0.52900                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012 | 8.35   | C            | Foreign Exchange Future | 0.09500   | 0.10200                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012 | 8.35   | P            | Foreign Exchange Future | 1.46500   | 1.43700                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012 | 6.70   | P            | Foreign Exchange Future | 0.22300   | 0.21400                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012 | 8.30   | P            | Foreign Exchange Future | 1.41900   | 1.39100                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012 | 7.40   | P            | Foreign Exchange Future | 0.64600   | 0.62500                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012 | 7.95   | P            | Foreign Exchange Future | 1.10300   | 1.07700                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012 | 7.55   | P            | Foreign Exchange Future | 0.76400   | 0.74200                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012 | 6.75   | P            | Foreign Exchange Future | 0.24400   | 0.23400                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012 | 7.20   | P            | Foreign Exchange Future | 0.49900   | 0.48100                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012 | 6.65   | P            | Foreign Exchange Future | 0.20300   | 0.19500                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012 | 7.10   | P            | Foreign Exchange Future | 0.43100   | 0.41400                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012 | 8.00   | P            | Foreign Exchange Future | 1.14700   | 1.12100                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012 | 6.85   | P            | Foreign Exchange Future | 0.29000   | 0.27800                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012 | 7.45   | P            | Foreign Exchange Future | 0.68500   | 0.66300                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012 | 6.80   | P            | Foreign Exchange Future | 0.26600   | 0.25500                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012 | 7.25   | P            | Foreign Exchange Future | 0.53400   | 0.51600                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012 | 7.15   | P            | Foreign Exchange Future | 0.46400   | 0.44700                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012 | 7.00   | P            | Foreign Exchange Future | 0.36700   | 0.35200                         | 1,000         |
| 04/07/2011 | \$ / R On 19 March 2012 | 6.99   | P            | Foreign Exchange Future | 0.35900   | 0.34400                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012 | 7.09   | P            | Foreign Exchange Future | 0.42200   | 0.40500                         | 0             |
| 04/07/2011 | \$ / R On 19 March 2012 | 7.04   | P            | Foreign Exchange Future | 0.38900   | 0.37400                         | 0             |
| 04/07/2011 | \$ / R On 18 June 2012  |        |              | Foreign Exchange Future | 7.08420   | 7.12160                         | 2,000         |
| 04/07/2011 | \$ / R On 18 June 2012  | 7.25   | C            | Foreign Exchange Future | 0.36800   | 0.38600                         | 0             |
| 04/07/2011 | \$ / R On 18 June 2012  | 7.30   | C            | Foreign Exchange Future | 0.35200   | 0.36900                         | 0             |
| 04/07/2011 | \$ / R On 18 June 2012  | 7.20   | C            | Foreign Exchange Future | 0.38500   | 0.40300                         | 0             |
| 04/07/2011 | \$ / R On 18 June 2012  | 7.20   | P            | Foreign Exchange Future | 0.50100   | 0.48100                         | 0             |
| 04/07/2011 | \$ / R On 18 June 2012  | 7.30   | P            | Foreign Exchange Future | 0.56800   | 0.54700                         | 0             |
| 04/07/2011 | \$ / R On 18 June 2012  | 7.25   | P            | Foreign Exchange Future | 0.53400   | 0.51400                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/07/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.19390   | 7.23190                         | 0             |
| 04/07/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.49400   | 0.51400                         | 0             |
| 04/07/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.47500   | 0.49500                         | 0             |
| 04/07/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 0.51500   | 0.53700                         | 13,000        |
| 04/07/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 0.45800   | 0.47700                         | 11,000        |
| 04/07/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.47100   | 0.45500                         | 0             |
| 04/07/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.56400   | 0.54500                         | 0             |
| 04/07/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.53100   | 0.51300                         | 0             |
| 04/07/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.50000   | 0.48200                         | 0             |
| 04/07/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 7.30070   | 7.33860                         | 0             |
| 04/07/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 0.43000   | 0.44700                         | 0             |
| 04/07/2011 | \$ / R On 14 December 2012  | 7.75   | C            | Foreign Exchange Future | 0.41600   | 0.43300                         | 0             |
| 04/07/2011 | \$ / R On 14 December 2012  | 7.65   | C            | Foreign Exchange Future | 0.44400   | 0.46100                         | 0             |
| 04/07/2011 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.35700   | 0.37200                         | 300           |
| 04/07/2011 | \$ / R On 14 December 2012  | 7.65   | P            | Foreign Exchange Future | 0.79300   | 0.77200                         | 0             |
| 04/07/2011 | \$ / R On 14 December 2012  | 8.00   | P            | Foreign Exchange Future | 1.05600   | 1.03300                         | 0             |
| 04/07/2011 | \$ / R On 14 December 2012  | 7.75   | P            | Foreign Exchange Future | 0.86500   | 0.84400                         | 0             |
| 04/07/2011 | \$ / R On 14 December 2012  | 7.70   | P            | Foreign Exchange Future | 0.82900   | 0.80800                         | 0             |
| 04/07/2011 | \$ / R On 12 December 2014  |        |              | Foreign Exchange Future | 8.28690   | 8.32230                         | 0             |
| 04/07/2011 | \$ / R On 12 December 2014  | 8.50   | C            | Foreign Exchange Future | 1.00400   | 1.02300                         | 0             |
| 04/07/2011 | \$ / R On 12 December 2014  | 8.55   | C            | Foreign Exchange Future | 0.98900   | 1.00700                         | 0             |
| 04/07/2011 | \$ / R On 12 December 2014  | 8.45   | C            | Foreign Exchange Future | 1.02000   | 1.03900                         | 0             |
| 04/07/2011 | \$ / R On 12 December 2014  | 8.00   | C            | Foreign Exchange Future | 1.18000   | 1.20200                         | 200           |
| 04/07/2011 | \$ / R On 12 December 2014  | 8.45   | P            | Foreign Exchange Future | 1.18300   | 1.16700                         | 0             |
| 04/07/2011 | \$ / R On 12 December 2014  | 8.00   | P            | Foreign Exchange Future | 0.89300   | 0.88000                         | 0             |
| 04/07/2011 | \$ / R On 12 December 2014  | 8.55   | P            | Foreign Exchange Future | 1.25200   | 1.23500                         | 0             |
| 04/07/2011 | \$ / R On 12 December 2014  | 8.50   | P            | Foreign Exchange Future | 1.21700   | 1.20100                         | 0             |
| 04/07/2011 | \$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 9.04320   | 9.07860                         | 0             |
| 04/07/2011 | \$ / R On 14 December 2015  | 9.20   | C            | Foreign Exchange Future | 1.36100   | 1.37800                         | 0             |
| 04/07/2011 | \$ / R On 14 December 2015  | 9.25   | C            | Foreign Exchange Future | 1.34600   | 1.36200                         | 0             |
| 04/07/2011 | \$ / R On 14 December 2015  | 9.15   | C            | Foreign Exchange Future | 1.37700   | 1.39400                         | 0             |
| 04/07/2011 | \$ / R On 14 December 2015  | 9.15   | P            | Foreign Exchange Future | 1.48400   | 1.46500                         | 0             |
| 04/07/2011 | \$ / R On 14 December 2015  | 9.25   | P            | Foreign Exchange Future | 1.55300   | 1.53300                         | 0             |
| 04/07/2011 | \$ / R On 14 December 2015  | 9.20   | P            | Foreign Exchange Future | 1.51800   | 1.49900                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/07/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.79130   | 6.82760                         | 321           |
| 04/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.08484   | 0.10262                         | 0             |
| 04/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.07552   | 0.09219                         | 0             |
| 04/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.09540   | 0.11435                         | 0             |
| 04/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.35410   | 0.33675                         | 0             |
| 04/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.43422   | 0.41459                         | 0             |
| 04/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.39354   | 0.37502                         | 0             |
| 04/07/2011 | \$ / R MAXI On 19 December 2011  |        |              | Foreign Exchange Future | 6.88400   | 6.92060                         | 20            |
| 04/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.23479   | 0.25698                         | 0             |
| 04/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | C            | Foreign Exchange Future | 0.21867   | 0.23992                         | 0             |
| 04/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | C            | Foreign Exchange Future | 0.25218   | 0.27533                         | 0             |
| 04/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | P            | Foreign Exchange Future | 0.31818   | 0.30473                         | 0             |
| 04/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | P            | Foreign Exchange Future | 0.38467   | 0.36932                         | 0             |
| 04/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | P            | Foreign Exchange Future | 0.35079   | 0.33638                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011       |        |              | Foreign Exchange Future | 10.89610  | 10.94290                        | 47,586        |
| 04/07/2011 | £ / R On 19 September 2011       | 11.50  | C            | Foreign Exchange Future | 0.08100   | 0.09600                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011       | 11.55  | C            | Foreign Exchange Future | 0.07300   | 0.08800                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011       | 11.45  | C            | Foreign Exchange Future | 0.08900   | 0.10500                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011       | 11.65  | C            | Foreign Exchange Future | 0.06100   | 0.07300                         | 8,945         |
| 04/07/2011 | £ / R On 19 September 2011       | 12.10  | C            | Foreign Exchange Future | 0.02700   | 0.03300                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011       | 11.00  | C            | Foreign Exchange Future | 0.20400   | 0.23300                         | 3,455         |
| 04/07/2011 | £ / R On 19 September 2011       | 10.50  | C            | Foreign Exchange Future | 0.49700   | 0.53800                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011       | 10.95  | C            | Foreign Exchange Future | 0.22400   | 0.25400                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011       | 11.20  | C            | Foreign Exchange Future | 0.14200   | 0.16400                         | 1,200         |
| 04/07/2011 | £ / R On 19 September 2011       | 10.85  | C            | Foreign Exchange Future | 0.27000   | 0.30700                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011       | 11.10  | C            | Foreign Exchange Future | 0.17000   | 0.19600                         | 630           |
| 04/07/2011 | £ / R On 19 September 2011       | 11.15  | C            | Foreign Exchange Future | 0.15500   | 0.17900                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011       | 11.90  | C            | Foreign Exchange Future | 0.03800   | 0.04700                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011       | 11.75  | C            | Foreign Exchange Future | 0.05000   | 0.06100                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011       | 11.80  | C            | Foreign Exchange Future | 0.04600   | 0.05600                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011       | 11.25  | C            | Foreign Exchange Future | 0.12900   | 0.15000                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011       | 10.75  | C            | Foreign Exchange Future | 0.32800   | 0.36600                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/07/2011 | £ / R On 19 September 2011 | 11.70  | C            | Foreign Exchange Future | 0.05500   | 0.06700                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011 | 11.85  | C            | Foreign Exchange Future | 0.04200   | 0.05100                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011 | 10.65  | C            | Foreign Exchange Future | 0.39100   | 0.43100                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011 | 10.65  | P            | Foreign Exchange Future | 0.14500   | 0.13800                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011 | 11.85  | P            | Foreign Exchange Future | 0.99600   | 0.95800                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011 | 11.70  | P            | Foreign Exchange Future | 0.85900   | 0.82400                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011 | 10.75  | P            | Foreign Exchange Future | 0.18200   | 0.17300                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011 | 11.25  | P            | Foreign Exchange Future | 0.48300   | 0.45700                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011 | 11.80  | P            | Foreign Exchange Future | 0.95000   | 0.91300                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011 | 11.75  | P            | Foreign Exchange Future | 0.90400   | 0.86800                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011 | 11.90  | P            | Foreign Exchange Future | 1.04200   | 1.00400                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011 | 11.15  | P            | Foreign Exchange Future | 0.40900   | 0.38600                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011 | 10.85  | P            | Foreign Exchange Future | 0.22400   | 0.21400                         | 630           |
| 04/07/2011 | £ / R On 19 September 2011 | 11.10  | P            | Foreign Exchange Future | 0.37400   | 0.35300                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011 | 10.95  | P            | Foreign Exchange Future | 0.27800   | 0.26100                         | 1,200         |
| 04/07/2011 | £ / R On 19 September 2011 | 11.20  | P            | Foreign Exchange Future | 0.44600   | 0.42100                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011 | 10.50  | P            | Foreign Exchange Future | 0.10100   | 0.09500                         | 5,490         |
| 04/07/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 1.23100   | 1.19000                         | 200           |
| 04/07/2011 | £ / R On 19 September 2011 | 11.00  | P            | Foreign Exchange Future | 0.30800   | 0.29000                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.81500   | 0.78000                         | 100           |
| 04/07/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.64300   | 0.61200                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.72700   | 0.69500                         | 0             |
| 04/07/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.68500   | 0.65300                         | 200           |
| 04/07/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.03270  | 11.07980                        | 9,977         |
| 04/07/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.21700   | 0.24800                         | 0             |
| 04/07/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.20600   | 0.23500                         | 0             |
| 04/07/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.22800   | 0.26100                         | 0             |
| 04/07/2011 | £ / R On 19 December 2011  | 10.50  | C            | Foreign Exchange Future | 0.71800   | 0.76600                         | 0             |
| 04/07/2011 | £ / R On 19 December 2011  | 10.70  | C            | Foreign Exchange Future | 0.59000   | 0.64100                         | 0             |
| 04/07/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.12400   | 0.13600                         | 0             |
| 04/07/2011 | £ / R On 19 December 2011  | 11.30  | C            | Foreign Exchange Future | 0.31200   | 0.35800                         | 0             |
| 04/07/2011 | £ / R On 19 December 2011  | 11.90  | C            | Foreign Exchange Future | 0.16800   | 0.18900                         | 0             |
| 04/07/2011 | £ / R On 19 December 2011  | 11.75  | C            | Foreign Exchange Future | 0.19600   | 0.22300                         | 0             |
| 04/07/2011 | £ / R On 19 December 2011  | 11.75  | P            | Foreign Exchange Future | 0.91300   | 0.89300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/07/2011 | £ / R On 19 December 2011 | 11.90  | P            | Foreign Exchange Future | 1.03500   | 1.00900                         | 0             |
| 04/07/2011 | £ / R On 19 December 2011 | 11.30  | P            | Foreign Exchange Future | 0.57900   | 0.57800                         | 0             |
| 04/07/2011 | £ / R On 19 December 2011 | 12.20  | P            | Foreign Exchange Future | 1.29100   | 1.25600                         | 250           |
| 04/07/2011 | £ / R On 19 December 2011 | 10.70  | P            | Foreign Exchange Future | 0.25700   | 0.26100                         | 0             |
| 04/07/2011 | £ / R On 19 December 2011 | 10.50  | P            | Foreign Exchange Future | 0.18500   | 0.18600                         | 0             |
| 04/07/2011 | £ / R On 19 December 2011 | 11.60  | P            | Foreign Exchange Future | 0.79500   | 0.78100                         | 0             |
| 04/07/2011 | £ / R On 19 December 2011 | 11.70  | P            | Foreign Exchange Future | 0.87300   | 0.85500                         | 0             |
| 04/07/2011 | £ / R On 19 December 2011 | 11.65  | P            | Foreign Exchange Future | 0.83400   | 0.81800                         | 0             |
| 04/07/2011 | £ / R On 19 March 2012    |        |              | Foreign Exchange Future | 11.17390  | 11.21810                        | 2,764         |
| 04/07/2011 | £ / R On 19 March 2012    | 11.45  | C            | Foreign Exchange Future | 0.43600   | 0.45700                         | 0             |
| 04/07/2011 | £ / R On 19 March 2012    | 11.50  | C            | Foreign Exchange Future | 0.42000   | 0.44000                         | 0             |
| 04/07/2011 | £ / R On 19 March 2012    | 11.40  | C            | Foreign Exchange Future | 0.45300   | 0.47400                         | 0             |
| 04/07/2011 | £ / R On 19 March 2012    | 11.10  | C            | Foreign Exchange Future | 0.57300   | 0.60000                         | 0             |
| 04/07/2011 | £ / R On 19 March 2012    | 11.55  | C            | Foreign Exchange Future | 0.40400   | 0.42300                         | 0             |
| 04/07/2011 | £ / R On 19 March 2012    | 11.90  | C            | Foreign Exchange Future | 0.31000   | 0.32500                         | 0             |
| 04/07/2011 | £ / R On 19 March 2012    | 11.00  | C            | Foreign Exchange Future | 0.62200   | 0.65100                         | 0             |
| 04/07/2011 | £ / R On 19 March 2012    | 11.80  | C            | Foreign Exchange Future | 0.33400   | 0.35100                         | 0             |
| 04/07/2011 | £ / R On 19 March 2012    | 12.30  | C            | Foreign Exchange Future | 0.23000   | 0.24200                         | 0             |
| 04/07/2011 | £ / R On 19 March 2012    | 11.35  | C            | Foreign Exchange Future | 0.47100   | 0.49300                         | 0             |
| 04/07/2011 | £ / R On 19 March 2012    | 10.90  | C            | Foreign Exchange Future | 0.67500   | 0.70500                         | 0             |
| 04/07/2011 | £ / R On 19 March 2012    | 11.70  | C            | Foreign Exchange Future | 0.36100   | 0.37800                         | 0             |
| 04/07/2011 | £ / R On 19 March 2012    | 11.70  | P            | Foreign Exchange Future | 0.88700   | 0.86000                         | 0             |
| 04/07/2011 | £ / R On 19 March 2012    | 10.90  | P            | Foreign Exchange Future | 0.40100   | 0.38700                         | 0             |
| 04/07/2011 | £ / R On 19 March 2012    | 11.35  | P            | Foreign Exchange Future | 0.64700   | 0.62500                         | 0             |
| 04/07/2011 | £ / R On 19 March 2012    | 12.30  | P            | Foreign Exchange Future | 1.35600   | 1.32400                         | 0             |
| 04/07/2011 | £ / R On 19 March 2012    | 11.80  | P            | Foreign Exchange Future | 0.96000   | 0.93300                         | 0             |
| 04/07/2011 | £ / R On 19 March 2012    | 11.00  | P            | Foreign Exchange Future | 0.44800   | 0.43300                         | 0             |
| 04/07/2011 | £ / R On 19 March 2012    | 11.90  | P            | Foreign Exchange Future | 1.03600   | 1.00700                         | 0             |
| 04/07/2011 | £ / R On 19 March 2012    | 11.55  | P            | Foreign Exchange Future | 0.78000   | 0.75500                         | 0             |
| 04/07/2011 | £ / R On 19 March 2012    | 11.10  | P            | Foreign Exchange Future | 0.49900   | 0.48200                         | 0             |
| 04/07/2011 | £ / R On 19 March 2012    | 11.40  | P            | Foreign Exchange Future | 0.67900   | 0.65600                         | 0             |
| 04/07/2011 | £ / R On 19 March 2012    | 11.50  | P            | Foreign Exchange Future | 0.74600   | 0.72200                         | 0             |
| 04/07/2011 | £ / R On 19 March 2012    | 11.45  | P            | Foreign Exchange Future | 0.71200   | 0.68900                         | 0             |
| 04/07/2011 | £ / R On 18 June 2012     |        |              | Foreign Exchange Future | 11.32510  | 11.37290                        | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/07/2011 | £ / R On 18 June 2012      | 11.85  | C            | Foreign Exchange Future | 0.46000   | 0.47900                         | 0             |
| 04/07/2011 | £ / R On 18 June 2012      | 11.80  | C            | Foreign Exchange Future | 0.47500   | 0.49400                         | 0             |
| 04/07/2011 | £ / R On 18 June 2012      | 11.90  | C            | Foreign Exchange Future | 0.44600   | 0.46400                         | 0             |
| 04/07/2011 | £ / R On 18 June 2012      | 11.90  | P            | Foreign Exchange Future | 1.02100   | 0.99100                         | 0             |
| 04/07/2011 | £ / R On 18 June 2012      | 11.80  | P            | Foreign Exchange Future | 0.95000   | 0.92100                         | 0             |
| 04/07/2011 | £ / R On 18 June 2012      | 11.85  | P            | Foreign Exchange Future | 0.98500   | 0.95600                         | 0             |
| 04/07/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08410   | 0.08440                         | 12,348        |
| 04/07/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00497   | 0.00523                         | 0             |
| 04/07/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00108   | 0.00118                         | 0             |
| 04/07/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01411   | 0.01442                         | 0             |
| 04/07/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/07/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41590  | 11.41560                        | 0             |
| 04/07/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00001   | 0.00002                         | 0             |
| 04/07/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00698   | 0.00678                         | 0             |
| 04/07/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00087   | 0.00083                         | 0             |
| 04/07/2011 | ¥ / R On 19 December 2011  |        |              | Foreign Exchange Future | 0.08530   | 0.08560                         | 0             |
| 04/07/2011 | ¥ / R On 19 December 2011  | 0.08   | C            | Foreign Exchange Future | 0.00695   | 0.00718                         | 0             |
| 04/07/2011 | ¥ / R On 19 December 2011  | 0.07   | C            | Foreign Exchange Future | 0.01539   | 0.01569                         | 0             |
| 04/07/2011 | ¥ / R On 19 December 2011  | 0.09   | C            | Foreign Exchange Future | 0.00273   | 0.00285                         | 0             |
| 04/07/2011 | ¥ / R On 19 December 2011  | 0.09   | P            | Foreign Exchange Future | 0.00743   | 0.00725                         | 0             |
| 04/07/2011 | ¥ / R On 19 December 2011  | 0.07   | P            | Foreign Exchange Future | 0.00009   | 0.00009                         | 0             |
| 04/07/2011 | ¥ / R On 19 December 2011  | 0.08   | P            | Foreign Exchange Future | 0.00165   | 0.00158                         | 0             |
| 04/07/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.83450   | 9.86800                         | 58,892        |
| 04/07/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.31600   | 0.34300                         | 0             |
| 04/07/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.28500   | 0.31000                         | 0             |
| 04/07/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.34900   | 0.37700                         | 0             |
| 04/07/2011 | € / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.22800   | 0.25100                         | 5,655         |
| 04/07/2011 | € / R On 19 September 2011 | 10.40  | C            | Foreign Exchange Future | 0.05800   | 0.06700                         | 3,590         |
| 04/07/2011 | € / R On 19 September 2011 | 9.30   | C            | Foreign Exchange Future | 0.57900   | 0.61100                         | 0             |
| 04/07/2011 | € / R On 19 September 2011 | 10.25  | C            | Foreign Exchange Future | 0.08300   | 0.09500                         | 6,195         |
| 04/07/2011 | € / R On 19 September 2011 | 10.00  | C            | Foreign Exchange Future | 0.14600   | 0.16400                         | 0             |
| 04/07/2011 | € / R On 19 September 2011 | 10.65  | C            | Foreign Exchange Future | 0.03200   | 0.03800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/07/2011 | € / R On 19 September 2011 | 9.40   | C            | Foreign Exchange Future | 0.49600   | 0.52800                         | 0             |
| 04/07/2011 | € / R On 19 September 2011 | 10.60  | C            | Foreign Exchange Future | 0.03600   | 0.04300                         | 0             |
| 04/07/2011 | € / R On 19 September 2011 | 10.55  | C            | Foreign Exchange Future | 0.04100   | 0.04800                         | 0             |
| 04/07/2011 | € / R On 19 September 2011 | 10.55  | P            | Foreign Exchange Future | 0.75700   | 0.73000                         | 0             |
| 04/07/2011 | € / R On 19 September 2011 | 10.60  | P            | Foreign Exchange Future | 0.80200   | 0.77500                         | 0             |
| 04/07/2011 | € / R On 19 September 2011 | 9.40   | P            | Foreign Exchange Future | 0.06200   | 0.06000                         | 0             |
| 04/07/2011 | € / R On 19 September 2011 | 10.65  | P            | Foreign Exchange Future | 0.84800   | 0.82000                         | 0             |
| 04/07/2011 | € / R On 19 September 2011 | 10.00  | P            | Foreign Exchange Future | 0.31200   | 0.29600                         | 0             |
| 04/07/2011 | € / R On 19 September 2011 | 10.25  | P            | Foreign Exchange Future | 0.49900   | 0.47700                         | 0             |
| 04/07/2011 | € / R On 19 September 2011 | 9.30   | P            | Foreign Exchange Future | 0.04500   | 0.04300                         | 6,195         |
| 04/07/2011 | € / R On 19 September 2011 | 10.40  | P            | Foreign Exchange Future | 0.62400   | 0.59900                         | 0             |
| 04/07/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.11500   | 0.10900                         | 2,065         |
| 04/07/2011 | € / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 0.19400   | 0.18300                         | 0             |
| 04/07/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.15100   | 0.14200                         | 0             |
| 04/07/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.13200   | 0.12500                         | 0             |
| 04/07/2011 | € / R On 19 December 2011  |        |              | Foreign Exchange Future | 9.94010   | 9.97420                         | 4,928         |
| 04/07/2011 | € / R On 19 December 2011  | 9.80   | C            | Foreign Exchange Future | 0.41700   | 0.43800                         | 0             |
| 04/07/2011 | € / R On 19 December 2011  | 9.85   | C            | Foreign Exchange Future | 0.39000   | 0.41100                         | 0             |
| 04/07/2011 | € / R On 19 December 2011  | 9.75   | C            | Foreign Exchange Future | 0.44400   | 0.46700                         | 0             |
| 04/07/2011 | € / R On 19 December 2011  | 10.00  | C            | Foreign Exchange Future | 0.32100   | 0.33900                         | 0             |
| 04/07/2011 | € / R On 19 December 2011  | 9.55   | C            | Foreign Exchange Future | 0.56600   | 0.59200                         | 0             |
| 04/07/2011 | € / R On 19 December 2011  | 9.30   | C            | Foreign Exchange Future | 0.74400   | 0.77400                         | 0             |
| 04/07/2011 | € / R On 19 December 2011  | 9.40   | C            | Foreign Exchange Future | 0.67000   | 0.69800                         | 0             |
| 04/07/2011 | € / R On 19 December 2011  | 9.40   | P            | Foreign Exchange Future | 0.13000   | 0.12400                         | 0             |
| 04/07/2011 | € / R On 19 December 2011  | 9.30   | P            | Foreign Exchange Future | 0.10400   | 0.10000                         | 0             |
| 04/07/2011 | € / R On 19 December 2011  | 9.55   | P            | Foreign Exchange Future | 0.17600   | 0.16800                         | 0             |
| 04/07/2011 | € / R On 19 December 2011  | 10.00  | P            | Foreign Exchange Future | 0.38100   | 0.36500                         | 0             |
| 04/07/2011 | € / R On 19 December 2011  | 9.75   | P            | Foreign Exchange Future | 0.25400   | 0.24300                         | 0             |
| 04/07/2011 | € / R On 19 December 2011  | 9.85   | P            | Foreign Exchange Future | 0.30000   | 0.28700                         | 0             |
| 04/07/2011 | € / R On 19 December 2011  | 9.80   | P            | Foreign Exchange Future | 0.27700   | 0.26400                         | 0             |
| 04/07/2011 | € / R On 19 March 2012     |        |              | Foreign Exchange Future | 10.04710  | 10.07890                        | 5,003         |
| 04/07/2011 | € / R On 19 March 2012     | 10.10  | C            | Foreign Exchange Future | 0.41900   | 0.43900                         | 0             |
| 04/07/2011 | € / R On 19 March 2012     | 10.15  | C            | Foreign Exchange Future | 0.40100   | 0.42000                         | 0             |
| 04/07/2011 | € / R On 19 March 2012     | 10.05  | C            | Foreign Exchange Future | 0.43900   | 0.46000                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/07/2011 | € / R On 19 March 2012        | 9.05   | C            | Foreign Exchange Future | 1.08500   | 1.11600                         | 0             |
| 04/07/2011 | € / R On 19 March 2012        | 10.25  | C            | Foreign Exchange Future | 0.36600   | 0.38400                         | 0             |
| 04/07/2011 | € / R On 19 March 2012        | 9.80   | C            | Foreign Exchange Future | 0.56600   | 0.59100                         | 0             |
| 04/07/2011 | € / R On 19 March 2012        | 9.00   | C            | Foreign Exchange Future | 1.12800   | 1.15900                         | 0             |
| 04/07/2011 | € / R On 19 March 2012        | 9.90   | C            | Foreign Exchange Future | 0.51300   | 0.53500                         | 0             |
| 04/07/2011 | € / R On 19 March 2012        | 10.60  | C            | Foreign Exchange Future | 0.26700   | 0.28100                         | 0             |
| 04/07/2011 | € / R On 19 March 2012        | 10.60  | P            | Foreign Exchange Future | 0.82000   | 0.80200                         | 0             |
| 04/07/2011 | € / R On 19 March 2012        | 9.90   | P            | Foreign Exchange Future | 0.36600   | 0.35600                         | 0             |
| 04/07/2011 | € / R On 19 March 2012        | 9.00   | P            | Foreign Exchange Future | 0.08100   | 0.08000                         | 0             |
| 04/07/2011 | € / R On 19 March 2012        | 9.80   | P            | Foreign Exchange Future | 0.31900   | 0.31200                         | 0             |
| 04/07/2011 | € / R On 19 March 2012        | 10.25  | P            | Foreign Exchange Future | 0.56900   | 0.55500                         | 0             |
| 04/07/2011 | € / R On 19 March 2012        | 9.05   | P            | Foreign Exchange Future | 0.08800   | 0.08700                         | 0             |
| 04/07/2011 | € / R On 19 March 2012        | 10.05  | P            | Foreign Exchange Future | 0.44200   | 0.43100                         | 0             |
| 04/07/2011 | € / R On 19 March 2012        | 10.15  | P            | Foreign Exchange Future | 0.50400   | 0.49100                         | 0             |
| 04/07/2011 | € / R On 19 March 2012        | 10.10  | P            | Foreign Exchange Future | 0.47200   | 0.46000                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.21110   | 7.25590                         | 25,316        |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.57800   | 0.62200                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.53200   | 0.57500                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.62500   | 0.66900                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.05600   | 0.06800                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.06600   | 0.08000                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.27900   | 0.31700                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.14700   | 0.17700                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.04700   | 0.05800                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.17600   | 0.20900                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | C            | Foreign Exchange Future | 0.01300   | 0.01600                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.48700   | 0.52900                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01100   | 0.01400                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.44300   | 0.48400                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.20800   | 0.24300                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.07800   | 0.09300                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 0.84800   | 0.80600                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.26700   | 0.23700                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 0.94600   | 0.90300                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.09700   | 0.08700                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.03200   | 0.02800                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 0.80000   | 0.75800                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.02600   | 0.02300                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | P            | Foreign Exchange Future | 0.75200   | 0.71000                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.11500   | 0.10300                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.38600   | 0.35200                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.13600   | 0.12100                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.06800   | 0.06100                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.30500   | 0.27400                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.34500   | 0.31200                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.02100   | 0.01900                         | 0             |
| 04/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.01700   | 0.01600                         | 0             |
| 04/07/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.22760   | 7.27210                         | 1,089         |
| 04/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.62300   | 0.66200                         | 0             |
| 04/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.58100   | 0.62000                         | 0             |
| 04/07/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.66500   | 0.70500                         | 0             |
| 04/07/2011 | AU\$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.12700   | 0.14500                         | 0             |
| 04/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.18200   | 0.20500                         | 0             |
| 04/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.25400   | 0.23300                         | 0             |
| 04/07/2011 | AU\$ / R On 19 December 2011  | 7.50   | P            | Foreign Exchange Future | 0.39900   | 0.37300                         | 0             |
| 04/07/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.03700   | 0.03300                         | 0             |
| 04/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.05300   | 0.04800                         | 0             |
| 04/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.04500   | 0.04000                         | 0             |
| 04/07/2011 | AU\$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.24720   | 7.28850                         | 0             |
| 04/07/2011 | AU\$ / R On 19 March 2012     | 7.25   | C            | Foreign Exchange Future | 0.27500   | 0.29900                         | 0             |
| 04/07/2011 | AU\$ / R On 19 March 2012     | 7.30   | C            | Foreign Exchange Future | 0.25500   | 0.27500                         | 0             |
| 04/07/2011 | AU\$ / R On 19 March 2012     | 7.20   | C            | Foreign Exchange Future | 0.30000   | 0.32600                         | 0             |
| 04/07/2011 | AU\$ / R On 19 March 2012     | 7.40   | C            | Foreign Exchange Future | 0.22000   | 0.23700                         | 0             |
| 04/07/2011 | AU\$ / R On 19 March 2012     | 6.95   | C            | Foreign Exchange Future | 0.44800   | 0.47800                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/07/2011 | AU\$ / R On 19 March 2012    | 7.75   | C            | Foreign Exchange Future | 0.13000   | 0.14000                         | 0             |
| 04/07/2011 | AU\$ / R On 19 March 2012    | 7.45   | C            | Foreign Exchange Future | 0.20400   | 0.22000                         | 0             |
| 04/07/2011 | AU\$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 0.41500   | 0.44500                         | 0             |
| 04/07/2011 | AU\$ / R On 19 March 2012    | 6.20   | C            | Foreign Exchange Future | 1.06500   | 1.10600                         | 0             |
| 04/07/2011 | AU\$ / R On 19 March 2012    | 6.20   | P            | Foreign Exchange Future | 0.01800   | 0.01800                         | 0             |
| 04/07/2011 | AU\$ / R On 19 March 2012    | 7.00   | P            | Foreign Exchange Future | 0.16800   | 0.15700                         | 0             |
| 04/07/2011 | AU\$ / R On 19 March 2012    | 7.45   | P            | Foreign Exchange Future | 0.40700   | 0.38200                         | 0             |
| 04/07/2011 | AU\$ / R On 19 March 2012    | 7.75   | P            | Foreign Exchange Future | 0.63300   | 0.60200                         | 0             |
| 04/07/2011 | AU\$ / R On 19 March 2012    | 6.95   | P            | Foreign Exchange Future | 0.15100   | 0.14000                         | 0             |
| 04/07/2011 | AU\$ / R On 19 March 2012    | 7.40   | P            | Foreign Exchange Future | 0.37300   | 0.34900                         | 0             |
| 04/07/2011 | AU\$ / R On 19 March 2012    | 7.20   | P            | Foreign Exchange Future | 0.25300   | 0.23800                         | 0             |
| 04/07/2011 | AU\$ / R On 19 March 2012    | 7.30   | P            | Foreign Exchange Future | 0.30800   | 0.28700                         | 0             |
| 04/07/2011 | AU\$ / R On 19 March 2012    | 7.25   | P            | Foreign Exchange Future | 0.27800   | 0.26100                         | 0             |
| 04/07/2011 | AU\$ / R On 14 December 2015 |        |              | Foreign Exchange Future | 8.26450   | 8.25820                         | 0             |
| 04/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | C            | Foreign Exchange Future | 1.39300   | 1.38900                         | 0             |
| 04/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | C            | Foreign Exchange Future | 1.36500   | 1.36100                         | 0             |
| 04/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | C            | Foreign Exchange Future | 1.42100   | 1.41800                         | 0             |
| 04/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | P            | Foreign Exchange Future | 0.40700   | 0.41000                         | 0             |
| 04/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | P            | Foreign Exchange Future | 0.45100   | 0.45300                         | 0             |
| 04/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | P            | Foreign Exchange Future | 0.42900   | 0.43100                         | 0             |
| 04/07/2011 | CAD/ R On 19 September 2011  |        |              | Foreign Exchange Future | 7.05030   | 7.08130                         | 0             |
| 04/07/2011 | CAD/ R On 19 September 2011  | 7.25   | C            | Foreign Exchange Future | 0.06800   | 0.08400                         | 0             |
| 04/07/2011 | CAD/ R On 19 September 2011  | 7.30   | C            | Foreign Exchange Future | 0.05700   | 0.07100                         | 0             |
| 04/07/2011 | CAD/ R On 19 September 2011  | 7.20   | C            | Foreign Exchange Future | 0.08200   | 0.09900                         | 0             |
| 04/07/2011 | CAD/ R On 19 September 2011  | 7.80   | C            | Foreign Exchange Future | 0.00800   | 0.01200                         | 0             |
| 04/07/2011 | CAD/ R On 19 September 2011  | 7.75   | C            | Foreign Exchange Future | 0.01000   | 0.01400                         | 0             |
| 04/07/2011 | CAD/ R On 19 September 2011  | 7.85   | C            | Foreign Exchange Future | 0.00700   | 0.01000                         | 0             |
| 04/07/2011 | CAD/ R On 19 September 2011  | 7.55   | C            | Foreign Exchange Future | 0.02200   | 0.02900                         | 0             |
| 04/07/2011 | CAD/ R On 19 September 2011  | 6.60   | C            | Foreign Exchange Future | 0.47000   | 0.50100                         | 0             |
| 04/07/2011 | CAD/ R On 19 September 2011  | 6.90   | C            | Foreign Exchange Future | 0.22800   | 0.25500                         | 0             |
| 04/07/2011 | CAD/ R On 19 September 2011  | 7.95   | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 04/07/2011 | CAD/ R On 19 September 2011  | 7.95   | P            | Foreign Exchange Future | 0.90500   | 0.87600                         | 0             |
| 04/07/2011 | CAD/ R On 19 September 2011  | 6.90   | P            | Foreign Exchange Future | 0.07800   | 0.07400                         | 0             |

| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/07/2011 | CAD/ R On 19 September 2011        | 6.60   | P            | Foreign Exchange Future | 0.02000   | 0.02000                         | 0             |
| 04/07/2011 | CAD/ R On 19 September 2011        | 7.55   | P            | Foreign Exchange Future | 0.52200   | 0.49800                         | 0             |
| 04/07/2011 | CAD/ R On 19 September 2011        | 7.85   | P            | Foreign Exchange Future | 0.80700   | 0.77900                         | 0             |
| 04/07/2011 | CAD/ R On 19 September 2011        | 7.75   | P            | Foreign Exchange Future | 0.71000   | 0.68300                         | 0             |
| 04/07/2011 | CAD/ R On 19 September 2011        | 7.80   | P            | Foreign Exchange Future | 0.75800   | 0.73100                         | 0             |
| 04/07/2011 | CAD/ R On 19 September 2011        | 7.20   | P            | Foreign Exchange Future | 0.23200   | 0.21800                         | 0             |
| 04/07/2011 | CAD/ R On 19 September 2011        | 7.30   | P            | Foreign Exchange Future | 0.30700   | 0.29000                         | 0             |
| 04/07/2011 | CAD/ R On 19 September 2011        | 7.25   | P            | Foreign Exchange Future | 0.26800   | 0.25300                         | 0             |
| 04/07/2011 | CAD/ R On 19 December 2011         |        |              | Foreign Exchange Future | 7.12970   | 7.16080                         | 0             |
| 04/07/2011 | CAD/ R On 19 December 2011         | 7.25   | C            | Foreign Exchange Future | 0.18000   | 0.19800                         | 0             |
| 04/07/2011 | CAD/ R On 19 December 2011         | 7.30   | C            | Foreign Exchange Future | 0.16400   | 0.18100                         | 0             |
| 04/07/2011 | CAD/ R On 19 December 2011         | 7.20   | C            | Foreign Exchange Future | 0.19800   | 0.21700                         | 0             |
| 04/07/2011 | CAD/ R On 19 December 2011         | 7.65   | C            | Foreign Exchange Future | 0.08500   | 0.09600                         | 0             |
| 04/07/2011 | CAD/ R On 19 December 2011         | 6.80   | C            | Foreign Exchange Future | 0.42900   | 0.45700                         | 0             |
| 04/07/2011 | CAD/ R On 19 December 2011         | 7.60   | C            | Foreign Exchange Future | 0.09300   | 0.10500                         | 0             |
| 04/07/2011 | CAD/ R On 19 December 2011         | 6.85   | C            | Foreign Exchange Future | 0.39400   | 0.42100                         | 0             |
| 04/07/2011 | CAD/ R On 19 December 2011         | 7.40   | C            | Foreign Exchange Future | 0.13500   | 0.15100                         | 0             |
| 04/07/2011 | CAD/ R On 19 December 2011         | 6.90   | C            | Foreign Exchange Future | 0.36000   | 0.38600                         | 0             |
| 04/07/2011 | CAD/ R On 19 December 2011         | 7.45   | C            | Foreign Exchange Future | 0.12300   | 0.13800                         | 0             |
| 04/07/2011 | CAD/ R On 19 December 2011         | 7.45   | P            | Foreign Exchange Future | 0.44300   | 0.42700                         | 0             |
| 04/07/2011 | CAD/ R On 19 December 2011         | 6.90   | P            | Foreign Exchange Future | 0.13000   | 0.12500                         | 0             |
| 04/07/2011 | CAD/ R On 19 December 2011         | 7.40   | P            | Foreign Exchange Future | 0.40500   | 0.39000                         | 0             |
| 04/07/2011 | CAD/ R On 19 December 2011         | 6.85   | P            | Foreign Exchange Future | 0.11400   | 0.11000                         | 0             |
| 04/07/2011 | CAD/ R On 19 December 2011         | 7.60   | P            | Foreign Exchange Future | 0.56300   | 0.54400                         | 0             |
| 04/07/2011 | CAD/ R On 19 December 2011         | 6.80   | P            | Foreign Exchange Future | 0.09900   | 0.09600                         | 0             |
| 04/07/2011 | CAD/ R On 19 December 2011         | 7.65   | P            | Foreign Exchange Future | 0.60500   | 0.58500                         | 0             |
| 04/07/2011 | CAD/ R On 19 December 2011         | 7.20   | P            | Foreign Exchange Future | 0.26800   | 0.25600                         | 0             |
| 04/07/2011 | CAD/ R On 19 December 2011         | 7.30   | P            | Foreign Exchange Future | 0.33400   | 0.32000                         | 0             |
| 04/07/2011 | CAD/ R On 19 December 2011         | 7.25   | P            | Foreign Exchange Future | 0.30000   | 0.28700                         | 0             |
| 04/07/2011 | CF CANDO CAAD On 19 September 2011 |        |              | Can-Do Future           | 0.03880   | 0.03550                         | 22,388        |
| 04/07/2011 | CF CANDO CAAE On 19 September 2011 |        |              | Can-Do Future           | 0.09160   | 0.10200                         | 21,898        |
| 04/07/2011 | CHF / R On 19 September 2011       |        |              | Foreign Exchange Future | 8.00400   | 8.05050                         | 960           |



| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/07/2011 | CHF / R On 19 September 2011 | 7.65   | C            | Foreign Exchange Future | 0.43800   | 0.47700                         | 0             |
| 04/07/2011 | CHF / R On 19 September 2011 | 7.70   | C            | Foreign Exchange Future | 0.40200   | 0.44000                         | 0             |
| 04/07/2011 | CHF / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.47600   | 0.51600                         | 0             |
| 04/07/2011 | CHF / R On 19 September 2011 | 8.40   | C            | Foreign Exchange Future | 0.09300   | 0.10900                         | 0             |
| 04/07/2011 | CHF / R On 19 September 2011 | 9.05   | C            | Foreign Exchange Future | 0.02200   | 0.02700                         | 0             |
| 04/07/2011 | CHF / R On 19 September 2011 | 9.00   | C            | Foreign Exchange Future | 0.02400   | 0.03000                         | 0             |
| 04/07/2011 | CHF / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.33400   | 0.37000                         | 0             |
| 04/07/2011 | CHF / R On 19 September 2011 | 8.95   | C            | Foreign Exchange Future | 0.02700   | 0.03300                         | 0             |
| 04/07/2011 | CHF / R On 19 September 2011 | 8.80   | C            | Foreign Exchange Future | 0.03800   | 0.04600                         | 0             |
| 04/07/2011 | CHF / R On 19 September 2011 | 8.85   | C            | Foreign Exchange Future | 0.03400   | 0.04100                         | 0             |
| 04/07/2011 | CHF / R On 19 September 2011 | 9.10   | C            | Foreign Exchange Future | 0.02000   | 0.02400                         | 0             |
| 04/07/2011 | CHF / R On 19 September 2011 | 9.25   | C            | Foreign Exchange Future | 0.01400   | 0.01700                         | 0             |
| 04/07/2011 | CHF / R On 19 September 2011 | 7.85   | C            | Foreign Exchange Future | 0.30200   | 0.33700                         | 0             |
| 04/07/2011 | CHF / R On 19 September 2011 | 7.85   | P            | Foreign Exchange Future | 0.14800   | 0.13700                         | 0             |
| 04/07/2011 | CHF / R On 19 September 2011 | 9.25   | P            | Foreign Exchange Future | 1.26000   | 1.21700                         | 0             |
| 04/07/2011 | CHF / R On 19 September 2011 | 9.10   | P            | Foreign Exchange Future | 1.11600   | 1.07400                         | 0             |
| 04/07/2011 | CHF / R On 19 September 2011 | 8.85   | P            | Foreign Exchange Future | 0.88000   | 0.84100                         | 0             |
| 04/07/2011 | CHF / R On 19 September 2011 | 8.80   | P            | Foreign Exchange Future | 0.83400   | 0.79600                         | 0             |
| 04/07/2011 | CHF / R On 19 September 2011 | 8.95   | P            | Foreign Exchange Future | 0.97300   | 0.93300                         | 0             |
| 04/07/2011 | CHF / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.13000   | 0.12000                         | 0             |
| 04/07/2011 | CHF / R On 19 September 2011 | 9.00   | P            | Foreign Exchange Future | 1.02000   | 0.98000                         | 0             |
| 04/07/2011 | CHF / R On 19 September 2011 | 9.05   | P            | Foreign Exchange Future | 1.06800   | 1.02700                         | 0             |
| 04/07/2011 | CHF / R On 19 September 2011 | 8.40   | P            | Foreign Exchange Future | 0.48900   | 0.45900                         | 0             |
| 04/07/2011 | CHF / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.07200   | 0.06600                         | 0             |
| 04/07/2011 | CHF / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.09800   | 0.09000                         | 0             |
| 04/07/2011 | CHF / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.08400   | 0.07700                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011  |        |              | Foreign Exchange Future | 8.11950   | 8.16630                         | 25            |
| 04/07/2011 | CHF / R On 19 December 2011  | 8.30   | C            | Foreign Exchange Future | 0.27100   | 0.29200                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011  | 8.35   | C            | Foreign Exchange Future | 0.25500   | 0.27500                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011  | 8.25   | C            | Foreign Exchange Future | 0.28800   | 0.31000                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011  | 8.50   | C            | Foreign Exchange Future | 0.21200   | 0.23000                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011  | 8.15   | C            | Foreign Exchange Future | 0.32500   | 0.34900                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011  | 7.90   | C            | Foreign Exchange Future | 0.44600   | 0.47700                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011  | 8.55   | C            | Foreign Exchange Future | 0.20000   | 0.21600                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/07/2011 | CHF / R On 19 December 2011 | 8.90   | C            | Foreign Exchange Future | 0.13300   | 0.14400                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 9.40   | C            | Foreign Exchange Future | 0.07700   | 0.08400                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 9.15   | C            | Foreign Exchange Future | 0.10000   | 0.10900                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 8.45   | C            | Foreign Exchange Future | 0.22600   | 0.24400                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 8.00   | C            | Foreign Exchange Future | 0.39300   | 0.42200                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 7.75   | C            | Foreign Exchange Future | 0.53500   | 0.56900                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 8.80   | C            | Foreign Exchange Future | 0.14900   | 0.16100                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 7.65   | C            | Foreign Exchange Future | 0.60000   | 0.63700                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 8.70   | C            | Foreign Exchange Future | 0.16700   | 0.18100                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 8.95   | C            | Foreign Exchange Future | 0.12500   | 0.13600                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 8.60   | C            | Foreign Exchange Future | 0.18800   | 0.20400                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 9.45   | C            | Foreign Exchange Future | 0.07300   | 0.08000                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 9.20   | C            | Foreign Exchange Future | 0.09500   | 0.10300                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 9.20   | P            | Foreign Exchange Future | 1.17600   | 1.13700                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 9.45   | P            | Foreign Exchange Future | 1.40400   | 1.36400                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 8.60   | P            | Foreign Exchange Future | 0.66900   | 0.63800                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 8.95   | P            | Foreign Exchange Future | 0.95600   | 0.92000                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 8.70   | P            | Foreign Exchange Future | 0.74800   | 0.71500                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 7.65   | P            | Foreign Exchange Future | 0.13100   | 0.12100                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 8.80   | P            | Foreign Exchange Future | 0.83000   | 0.79500                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 7.75   | P            | Foreign Exchange Future | 0.16600   | 0.15300                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.27400   | 0.25600                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 8.45   | P            | Foreign Exchange Future | 0.55700   | 0.52800                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 9.15   | P            | Foreign Exchange Future | 1.13100   | 1.09300                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 1.35800   | 1.31800                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 8.90   | P            | Foreign Exchange Future | 0.91400   | 0.87800                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 8.55   | P            | Foreign Exchange Future | 0.63100   | 0.60000                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.22700   | 0.21100                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.35600   | 0.33300                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.59300   | 0.56400                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.41900   | 0.39400                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.48600   | 0.45900                         | 0             |
| 04/07/2011 | CHF / R On 19 December 2011 | 8.30   | P            | Foreign Exchange Future | 0.45200   | 0.42600                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 04/07/2011 | RAIN On 19 September 2011   |        |              | Foreign Exchange Future | 13,865.40000 | 13,922.07000                    | 0             |
| 04/07/2011 | YUAN/R On 19 September 2011 |        |              | Foreign Exchange Future | 1.05190      | 1.05690                         | 0             |
| 04/07/2011 | YUAN/R On 19 September 2011 | 1.10   | C            | Foreign Exchange Future | 0.01200      | 0.01430                         | 0             |
| 04/07/2011 | YUAN/R On 19 September 2011 | 1.05   | C            | Foreign Exchange Future | 0.02740      | 0.03100                         | 0             |
| 04/07/2011 | YUAN/R On 19 September 2011 | 1.15   | C            | Foreign Exchange Future | 0.00510      | 0.00650                         | 0             |
| 04/07/2011 | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.10320      | 0.09960                         | 0             |
| 04/07/2011 | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.02550      | 0.02410                         | 0             |
| 04/07/2011 | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.06010      | 0.05740                         | 0             |
| 04/07/2011 | YUAN/R On 19 December 2011  |        |              | Foreign Exchange Future | 1.06980      | 1.07460                         | 0             |
| 04/07/2011 | YUAN/R On 19 December 2011  | 1.10   | C            | Foreign Exchange Future | 0.03140      | 0.03410                         | 0             |
| 04/07/2011 | YUAN/R On 19 December 2011  | 1.05   | C            | Foreign Exchange Future | 0.05130      | 0.05500                         | 0             |
| 04/07/2011 | YUAN/R On 19 December 2011  | 1.15   | C            | Foreign Exchange Future | 0.01940      | 0.02140                         | 0             |
| 04/07/2011 | YUAN/R On 19 December 2011  | 1.15   | P            | Foreign Exchange Future | 0.09960      | 0.09680                         | 0             |
| 04/07/2011 | YUAN/R On 19 December 2011  | 1.05   | P            | Foreign Exchange Future | 0.03150      | 0.03040                         | 0             |
| 04/07/2011 | YUAN/R On 19 December 2011  | 1.10   | P            | Foreign Exchange Future | 0.06160      | 0.05950                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.80570      | 6.79130                         | 339,100       |
| 05/07/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.01200      | 0.01300                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.01100      | 0.01200                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01300      | 0.01400                         | 3,000         |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.01900      | 0.01900                         | 15,000        |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.04200      | 0.04300                         | 5,000         |
| 05/07/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.17600      | 0.17200                         | 980           |
| 05/07/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.13800      | 0.13600                         | 6,000         |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.03800      | 0.03900                         | 10,000        |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.02800      | 0.02800                         | 200           |
| 05/07/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.23100      | 0.22600                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.29500      | 0.28800                         | 6,060         |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.08500      | 0.08500                         | 6,060         |
| 05/07/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.05300      | 0.05400                         | 8,880         |
| 05/07/2011 | \$ / R On 19 September 2011 | 6.55   | C            | Foreign Exchange Future | 0.33000      | 0.32200                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.20200      | 0.19800                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2011 | \$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.06700   | 0.06700                         | 6,000         |
| 05/07/2011 | \$ / R On 19 September 2011 | 6.85   | C            | Foreign Exchange Future | 0.15600   | 0.15300                         | 1,980         |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.03400   | 0.03500                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 6.95   | C            | Foreign Exchange Future | 0.12200   | 0.12100                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.65   | C            | Foreign Exchange Future | 0.02500   | 0.02600                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.07600   | 0.07600                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.10800   | 0.10700                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 6.40   | C            | Foreign Exchange Future | 0.44600   | 0.43600                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.75   | C            | Foreign Exchange Future | 0.02000   | 0.02100                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 5.75   | C            | Foreign Exchange Future | 1.05700   | 1.04200                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.25   | C            | Foreign Exchange Future | 0.06000   | 0.06000                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.03100   | 0.03100                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 5.80   | C            | Foreign Exchange Future | 1.00700   | 0.99300                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 5.85   | C            | Foreign Exchange Future | 0.95800   | 0.94300                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.70   | C            | Foreign Exchange Future | 0.02300   | 0.02300                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 6.30   | C            | Foreign Exchange Future | 0.53200   | 0.00000                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.26200   | 0.00000                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 5.70   | C            | Foreign Exchange Future | 1.10700   | 0.00000                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.09600   | 0.00000                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.34000   | 0.00000                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.10600   | 0.00000                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 6.30   | P            | Foreign Exchange Future | 0.02600   | 0.00000                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.91700   | 0.93200                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 5.85   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 1.35400   | 1.37000                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 5.80   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.77500   | 0.79000                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.25   | P            | Foreign Exchange Future | 0.50400   | 0.51900                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.75   | P            | Foreign Exchange Future | 0.96400   | 0.98000                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 6.40   | P            | Foreign Exchange Future | 0.04000   | 0.04500                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.30200   | 0.31600                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2011 | \$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.42000   | 0.43500                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.86900   | 0.88500                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 6.95   | P            | Foreign Exchange Future | 0.26600   | 0.28000                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.72800   | 0.74400                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 6.55   | P            | Foreign Exchange Future | 0.07400   | 0.08100                         | 8,880         |
| 05/07/2011 | \$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.14600   | 0.15700                         | 1,980         |
| 05/07/2011 | \$ / R On 19 September 2011 | 6.85   | P            | Foreign Exchange Future | 0.20000   | 0.21200                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.46100   | 0.47600                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.54700   | 0.56300                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 2.99400   | 3.00900                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.37900   | 0.39400                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.12500   | 0.13500                         | 5,980         |
| 05/07/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.08900   | 0.09700                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.82200   | 0.83700                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.23200   | 0.24500                         | 10,000        |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.68200   | 0.69800                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.17000   | 0.18100                         | 10,000        |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.63600   | 0.65200                         | 2,800         |
| 05/07/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.20700   | 1.22300                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 1.01300   | 1.02800                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.30500   | 1.32100                         | 0             |
| 05/07/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.25600   | 1.27200                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.89860   | 6.88400                         | 44,403        |
| 05/07/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.14600   | 0.14400                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.13600   | 0.13500                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.15600   | 0.15400                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.35400   | 0.34700                         | 6,425         |
| 05/07/2011 | \$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.44500   | 0.00000                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011  | 5.85   | C            | Foreign Exchange Future | 1.06300   | 0.00000                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011  | 6.35   | C            | Foreign Exchange Future | 0.62500   | 0.61300                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011  | 6.00   | C            | Foreign Exchange Future | 0.92300   | 0.90900                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011  | 7.80   | C            | Foreign Exchange Future | 0.08200   | 0.00000                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011  | 7.60   | C            | Foreign Exchange Future | 0.10500   | 0.00000                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.06500   | 0.06600                         | 2,962         |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2011 | \$ / R On 19 December 2011 | 7.00   | C            | Foreign Exchange Future | 0.23900   | 0.23500                         | 2,962         |
| 05/07/2011 | \$ / R On 19 December 2011 | 7.25   | C            | Foreign Exchange Future | 0.16700   | 0.16500                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 6.15   | C            | Foreign Exchange Future | 0.78900   | 0.77600                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 7.50   | C            | Foreign Exchange Future | 0.11900   | 0.11900                         | 500           |
| 05/07/2011 | \$ / R On 19 December 2011 | 6.45   | C            | Foreign Exchange Future | 0.54900   | 0.53900                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 6.40   | C            | Foreign Exchange Future | 0.58600   | 0.57500                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 6.25   | C            | Foreign Exchange Future | 0.70500   | 0.69300                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 8.05   | C            | Foreign Exchange Future | 0.06200   | 0.06200                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 5.95   | C            | Foreign Exchange Future | 0.96800   | 0.95400                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 7.45   | C            | Foreign Exchange Future | 0.12800   | 0.12600                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 6.70   | C            | Foreign Exchange Future | 0.38300   | 0.37600                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 6.80   | C            | Foreign Exchange Future | 0.32600   | 0.32000                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 7.90   | C            | Foreign Exchange Future | 0.07300   | 0.07300                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 7.70   | C            | Foreign Exchange Future | 0.09300   | 0.09200                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 6.85   | C            | Foreign Exchange Future | 0.30000   | 0.29500                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 6.30   | C            | Foreign Exchange Future | 0.66400   | 0.65200                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 6.30   | P            | Foreign Exchange Future | 0.06500   | 0.06800                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 6.85   | P            | Foreign Exchange Future | 0.25100   | 0.26100                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 7.70   | P            | Foreign Exchange Future | 0.89400   | 0.90800                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 1.07400   | 1.08900                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 6.80   | P            | Foreign Exchange Future | 0.22700   | 0.23600                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.18400   | 0.19200                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 7.45   | P            | Foreign Exchange Future | 0.67900   | 0.69200                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 5.95   | P            | Foreign Exchange Future | 0.01900   | 0.02000                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 8.05   | P            | Foreign Exchange Future | 1.21300   | 1.22800                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.05600   | 0.05900                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 6.40   | P            | Foreign Exchange Future | 0.08700   | 0.09100                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 6.45   | P            | Foreign Exchange Future | 0.10000   | 0.10500                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 6.15   | P            | Foreign Exchange Future | 0.04000   | 0.04200                         | 5,000         |
| 05/07/2011 | \$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.72000   | 0.73500                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 7.25   | P            | Foreign Exchange Future | 0.51800   | 0.53100                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.34000   | 0.35100                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 7.60   | P            | Foreign Exchange Future | 0.80600   | 0.00000                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 7.80   | P            | Foreign Exchange Future | 0.98300   | 0.00000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2011 | \$ / R On 19 December 2011 | 6.00   | P            | Foreign Exchange Future | 0.02400   | 0.02500                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 6.35   | P            | Foreign Exchange Future | 0.07600   | 0.07900                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 5.85   | P            | Foreign Exchange Future | 0.01400   | 0.00000                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.14600   | 0.00000                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 1.16600   | 1.18200                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.55700   | 0.57000                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 6.75   | P            | Foreign Exchange Future | 0.20500   | 0.21300                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 7.40   | P            | Foreign Exchange Future | 0.63700   | 0.65100                         | 0             |
| 05/07/2011 | \$ / R On 19 December 2011 | 7.35   | P            | Foreign Exchange Future | 0.59700   | 0.61000                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 6.99530   | 6.98010                         | 13,511        |
| 05/07/2011 | \$ / R On 19 March 2012    | 7.04   | C            | Foreign Exchange Future | 0.33600   | 0.33300                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012    | 7.09   | C            | Foreign Exchange Future | 0.31800   | 0.31600                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012    | 6.99   | C            | Foreign Exchange Future | 0.35700   | 0.35300                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 0.35000   | 0.34700                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012    | 7.15   | C            | Foreign Exchange Future | 0.29700   | 0.29400                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 0.26600   | 0.26400                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012    | 6.80   | C            | Foreign Exchange Future | 0.45200   | 0.44600                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 0.28100   | 0.27900                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012    | 6.75   | C            | Foreign Exchange Future | 0.48000   | 0.47400                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012    | 7.55   | C            | Foreign Exchange Future | 0.19400   | 0.19400                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012    | 7.95   | C            | Foreign Exchange Future | 0.13200   | 0.13300                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012    | 7.40   | C            | Foreign Exchange Future | 0.22700   | 0.22600                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012    | 8.30   | C            | Foreign Exchange Future | 0.09800   | 0.09900                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012    | 6.70   | C            | Foreign Exchange Future | 0.51000   | 0.50300                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012    | 8.35   | C            | Foreign Exchange Future | 0.09400   | 0.09500                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012    | 7.85   | C            | Foreign Exchange Future | 0.14500   | 0.00000                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012    | 7.45   | C            | Foreign Exchange Future | 0.21500   | 0.21500                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012    | 8.20   | C            | Foreign Exchange Future | 0.10700   | 0.00000                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012    | 6.85   | C            | Foreign Exchange Future | 0.42500   | 0.42000                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012    | 8.00   | C            | Foreign Exchange Future | 0.12700   | 0.12700                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012    | 7.10   | C            | Foreign Exchange Future | 0.31300   | 0.31100                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012    | 6.65   | C            | Foreign Exchange Future | 0.54100   | 0.53300                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012    | 6.65   | P            | Foreign Exchange Future | 0.19600   | 0.20300                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012    | 7.10   | P            | Foreign Exchange Future | 0.41800   | 0.43100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2011 | \$ / R On 19 March 2012     | 8.00   | P            | Foreign Exchange Future | 1.13200   | 1.14700                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012     | 6.85   | P            | Foreign Exchange Future | 0.28000   | 0.29000                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012     | 8.20   | P            | Foreign Exchange Future | 1.31200   | 0.00000                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012     | 7.45   | P            | Foreign Exchange Future | 0.67000   | 0.68500                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012     | 7.85   | P            | Foreign Exchange Future | 1.00000   | 0.00000                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012     | 8.35   | P            | Foreign Exchange Future | 1.44900   | 1.46500                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012     | 6.70   | P            | Foreign Exchange Future | 0.21500   | 0.22300                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012     | 8.30   | P            | Foreign Exchange Future | 1.40300   | 1.41900                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012     | 7.40   | P            | Foreign Exchange Future | 0.63200   | 0.64600                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012     | 7.95   | P            | Foreign Exchange Future | 1.08700   | 1.10300                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012     | 7.55   | P            | Foreign Exchange Future | 0.74900   | 0.76400                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012     | 6.75   | P            | Foreign Exchange Future | 0.23500   | 0.24400                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012     | 7.20   | P            | Foreign Exchange Future | 0.48600   | 0.49900                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012     | 6.80   | P            | Foreign Exchange Future | 0.25700   | 0.26600                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012     | 7.25   | P            | Foreign Exchange Future | 0.52100   | 0.53400                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012     | 7.15   | P            | Foreign Exchange Future | 0.45200   | 0.46400                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.35500   | 0.36700                         | 1,000         |
| 05/07/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.34800   | 0.35900                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.40900   | 0.42200                         | 0             |
| 05/07/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.37700   | 0.38900                         | 0             |
| 05/07/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 7.09880   | 7.08420                         | 2,000         |
| 05/07/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 0.37200   | 0.36800                         | 0             |
| 05/07/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 0.35600   | 0.35200                         | 0             |
| 05/07/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 0.38900   | 0.38500                         | 0             |
| 05/07/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.49000   | 0.50100                         | 0             |
| 05/07/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.55700   | 0.56800                         | 0             |
| 05/07/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.52300   | 0.53400                         | 0             |
| 05/07/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.20500   | 7.19390                         | 0             |
| 05/07/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.49700   | 0.49400                         | 0             |
| 05/07/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 0.46000   | 0.45800                         | 11,000        |
| 05/07/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.47800   | 0.47500                         | 0             |
| 05/07/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 0.51800   | 0.51500                         | 13,000        |
| 05/07/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.46300   | 0.47100                         | 0             |
| 05/07/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.55500   | 0.56400                         | 0             |



| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2011 | \$ / R On 17 September 2012      | 7.25   | P            | Foreign Exchange Future | 0.52300   | 0.53100                         | 0             |
| 05/07/2011 | \$ / R On 17 September 2012      | 7.20   | P            | Foreign Exchange Future | 0.49200   | 0.50000                         | 0             |
| 05/07/2011 | \$ / R On 14 December 2012       |        |              | Foreign Exchange Future | 7.30790   | 7.30070                         | 0             |
| 05/07/2011 | \$ / R On 14 December 2012       | 7.70   | C            | Foreign Exchange Future | 0.42800   | 0.43000                         | 0             |
| 05/07/2011 | \$ / R On 14 December 2012       | 7.75   | C            | Foreign Exchange Future | 0.41500   | 0.41600                         | 0             |
| 05/07/2011 | \$ / R On 14 December 2012       | 7.65   | C            | Foreign Exchange Future | 0.44200   | 0.44400                         | 0             |
| 05/07/2011 | \$ / R On 14 December 2012       | 8.00   | C            | Foreign Exchange Future | 0.35500   | 0.35700                         | 300           |
| 05/07/2011 | \$ / R On 14 December 2012       | 7.65   | P            | Foreign Exchange Future | 0.78400   | 0.79300                         | 0             |
| 05/07/2011 | \$ / R On 14 December 2012       | 8.00   | P            | Foreign Exchange Future | 1.04700   | 1.05600                         | 0             |
| 05/07/2011 | \$ / R On 14 December 2012       | 7.75   | P            | Foreign Exchange Future | 0.85700   | 0.86500                         | 0             |
| 05/07/2011 | \$ / R On 14 December 2012       | 7.70   | P            | Foreign Exchange Future | 0.82000   | 0.82900                         | 0             |
| 05/07/2011 | \$ / R On 12 December 2014       |        |              | Foreign Exchange Future | 8.26090   | 8.28690                         | 0             |
| 05/07/2011 | \$ / R On 12 December 2014       | 8.50   | C            | Foreign Exchange Future | 0.98300   | 1.00400                         | 0             |
| 05/07/2011 | \$ / R On 12 December 2014       | 8.55   | C            | Foreign Exchange Future | 0.96700   | 0.98900                         | 0             |
| 05/07/2011 | \$ / R On 12 December 2014       | 8.45   | C            | Foreign Exchange Future | 0.99800   | 1.02000                         | 0             |
| 05/07/2011 | \$ / R On 12 December 2014       | 8.00   | C            | Foreign Exchange Future | 1.15700   | 1.18000                         | 200           |
| 05/07/2011 | \$ / R On 12 December 2014       | 8.45   | P            | Foreign Exchange Future | 1.18700   | 1.18300                         | 0             |
| 05/07/2011 | \$ / R On 12 December 2014       | 8.00   | P            | Foreign Exchange Future | 0.89600   | 0.89300                         | 0             |
| 05/07/2011 | \$ / R On 12 December 2014       | 8.55   | P            | Foreign Exchange Future | 1.25600   | 1.25200                         | 0             |
| 05/07/2011 | \$ / R On 12 December 2014       | 8.50   | P            | Foreign Exchange Future | 1.22200   | 1.21700                         | 0             |
| 05/07/2011 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.05820   | 9.04320                         | 0             |
| 05/07/2011 | \$ / R On 14 December 2015       | 9.20   | C            | Foreign Exchange Future | 1.36000   | 1.36100                         | 0             |
| 05/07/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.37500   | 1.37700                         | 0             |
| 05/07/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.34400   | 1.34600                         | 0             |
| 05/07/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.53600   | 1.55300                         | 0             |
| 05/07/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.46700   | 1.48400                         | 0             |
| 05/07/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.50200   | 1.51800                         | 0             |
| 05/07/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.80570   | 6.79130                         | 321           |
| 05/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.08510   | 0.08484                         | 0             |
| 05/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.07553   | 0.07552                         | 0             |
| 05/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.09597   | 0.09540                         | 0             |
| 05/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.34027   | 0.35410                         | 0             |
| 05/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.41983   | 0.43422                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.37940   | 0.39354                         | 0             |
| 05/07/2011 | \$ / R MAXI On 19 December 2011  |        |              | Foreign Exchange Future | 6.89860   | 6.88400                         | 20            |
| 05/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.23854   | 0.23479                         | 0             |
| 05/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | C            | Foreign Exchange Future | 0.22202   | 0.21867                         | 0             |
| 05/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | C            | Foreign Exchange Future | 0.25636   | 0.25218                         | 0             |
| 05/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | P            | Foreign Exchange Future | 0.30776   | 0.31818                         | 0             |
| 05/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | P            | Foreign Exchange Future | 0.37342   | 0.38467                         | 0             |
| 05/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | P            | Foreign Exchange Future | 0.33994   | 0.35079                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011       |        |              | Foreign Exchange Future | 10.94780  | 10.89610                        | 47,282        |
| 05/07/2011 | £ / R On 19 September 2011       | 11.50  | C            | Foreign Exchange Future | 0.08900   | 0.08100                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011       | 11.55  | C            | Foreign Exchange Future | 0.08100   | 0.07300                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011       | 11.45  | C            | Foreign Exchange Future | 0.09700   | 0.08900                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011       | 11.65  | C            | Foreign Exchange Future | 0.06700   | 0.06100                         | 8,945         |
| 05/07/2011 | £ / R On 19 September 2011       | 12.10  | C            | Foreign Exchange Future | 0.02900   | 0.02700                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011       | 11.00  | C            | Foreign Exchange Future | 0.22400   | 0.20400                         | 3,455         |
| 05/07/2011 | £ / R On 19 September 2011       | 10.50  | C            | Foreign Exchange Future | 0.53600   | 0.49700                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011       | 11.20  | C            | Foreign Exchange Future | 0.15600   | 0.14200                         | 1,200         |
| 05/07/2011 | £ / R On 19 September 2011       | 10.85  | C            | Foreign Exchange Future | 0.29900   | 0.27000                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011       | 10.95  | C            | Foreign Exchange Future | 0.24500   | 0.22400                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011       | 11.10  | C            | Foreign Exchange Future | 0.18700   | 0.17000                         | 630           |
| 05/07/2011 | £ / R On 19 September 2011       | 11.15  | C            | Foreign Exchange Future | 0.17100   | 0.15500                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011       | 11.90  | C            | Foreign Exchange Future | 0.04200   | 0.03800                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011       | 11.75  | C            | Foreign Exchange Future | 0.05500   | 0.05000                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011       | 11.80  | C            | Foreign Exchange Future | 0.05000   | 0.04600                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011       | 11.25  | C            | Foreign Exchange Future | 0.14200   | 0.12900                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011       | 10.75  | C            | Foreign Exchange Future | 0.35900   | 0.32800                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011       | 11.70  | C            | Foreign Exchange Future | 0.06100   | 0.05500                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011       | 10.65  | C            | Foreign Exchange Future | 0.42600   | 0.39100                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011       | 11.85  | C            | Foreign Exchange Future | 0.04600   | 0.04200                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011       | 11.85  | P            | Foreign Exchange Future | 0.94800   | 0.99600                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011       | 10.65  | P            | Foreign Exchange Future | 0.12800   | 0.14500                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011       | 11.70  | P            | Foreign Exchange Future | 0.81300   | 0.85900                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011       | 10.75  | P            | Foreign Exchange Future | 0.16100   | 0.18200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2011 | £ / R On 19 September 2011 | 11.25  | P            | Foreign Exchange Future | 0.44400   | 0.48300                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011 | 11.80  | P            | Foreign Exchange Future | 0.90200   | 0.95000                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011 | 11.75  | P            | Foreign Exchange Future | 0.85700   | 0.90400                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011 | 11.90  | P            | Foreign Exchange Future | 0.99400   | 1.04200                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011 | 11.15  | P            | Foreign Exchange Future | 0.37300   | 0.40900                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011 | 10.95  | P            | Foreign Exchange Future | 0.24700   | 0.27800                         | 1,200         |
| 05/07/2011 | £ / R On 19 September 2011 | 11.20  | P            | Foreign Exchange Future | 0.40800   | 0.44600                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011 | 10.85  | P            | Foreign Exchange Future | 0.20100   | 0.22400                         | 630           |
| 05/07/2011 | £ / R On 19 September 2011 | 11.10  | P            | Foreign Exchange Future | 0.33900   | 0.37400                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011 | 10.50  | P            | Foreign Exchange Future | 0.08800   | 0.10100                         | 5,490         |
| 05/07/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 1.18100   | 1.23100                         | 200           |
| 05/07/2011 | £ / R On 19 September 2011 | 11.00  | P            | Foreign Exchange Future | 0.27600   | 0.30800                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.76900   | 0.81500                         | 100           |
| 05/07/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.59900   | 0.64300                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.68300   | 0.72700                         | 0             |
| 05/07/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.64100   | 0.68500                         | 200           |
| 05/07/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.08520  | 11.03270                        | 9,967         |
| 05/07/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.22800   | 0.21700                         | 0             |
| 05/07/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.21600   | 0.20600                         | 0             |
| 05/07/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.24000   | 0.22800                         | 0             |
| 05/07/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.12900   | 0.12400                         | 0             |
| 05/07/2011 | £ / R On 19 December 2011  | 11.30  | C            | Foreign Exchange Future | 0.32800   | 0.31200                         | 0             |
| 05/07/2011 | £ / R On 19 December 2011  | 11.90  | C            | Foreign Exchange Future | 0.17600   | 0.16800                         | 0             |
| 05/07/2011 | £ / R On 19 December 2011  | 10.70  | C            | Foreign Exchange Future | 0.62100   | 0.59000                         | 0             |
| 05/07/2011 | £ / R On 19 December 2011  | 11.75  | C            | Foreign Exchange Future | 0.20500   | 0.19600                         | 0             |
| 05/07/2011 | £ / R On 19 December 2011  | 10.50  | C            | Foreign Exchange Future | 0.75300   | 0.71800                         | 0             |
| 05/07/2011 | £ / R On 19 December 2011  | 10.50  | P            | Foreign Exchange Future | 0.16800   | 0.18500                         | 0             |
| 05/07/2011 | £ / R On 19 December 2011  | 11.75  | P            | Foreign Exchange Future | 0.87000   | 0.91300                         | 0             |
| 05/07/2011 | £ / R On 19 December 2011  | 10.70  | P            | Foreign Exchange Future | 0.23600   | 0.25700                         | 0             |
| 05/07/2011 | £ / R On 19 December 2011  | 11.90  | P            | Foreign Exchange Future | 0.99100   | 1.03500                         | 0             |
| 05/07/2011 | £ / R On 19 December 2011  | 11.30  | P            | Foreign Exchange Future | 0.54300   | 0.57900                         | 0             |
| 05/07/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.24400   | 1.29100                         | 250           |
| 05/07/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.75500   | 0.79500                         | 0             |
| 05/07/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.83100   | 0.87300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2011 | £ / R On 19 December 2011 | 11.65  | P            | Foreign Exchange Future | 0.79300   | 0.83400                         | 0             |
| 05/07/2011 | £ / R On 19 March 2012    |        |              | Foreign Exchange Future | 11.22750  | 11.17390                        | 2,814         |
| 05/07/2011 | £ / R On 19 March 2012    | 11.45  | C            | Foreign Exchange Future | 0.45600   | 0.43600                         | 0             |
| 05/07/2011 | £ / R On 19 March 2012    | 11.50  | C            | Foreign Exchange Future | 0.43900   | 0.42000                         | 0             |
| 05/07/2011 | £ / R On 19 March 2012    | 11.40  | C            | Foreign Exchange Future | 0.47300   | 0.45300                         | 0             |
| 05/07/2011 | £ / R On 19 March 2012    | 11.55  | C            | Foreign Exchange Future | 0.42200   | 0.40400                         | 0             |
| 05/07/2011 | £ / R On 19 March 2012    | 11.90  | C            | Foreign Exchange Future | 0.32400   | 0.31000                         | 0             |
| 05/07/2011 | £ / R On 19 March 2012    | 11.00  | C            | Foreign Exchange Future | 0.65300   | 0.62200                         | 0             |
| 05/07/2011 | £ / R On 19 March 2012    | 11.80  | C            | Foreign Exchange Future | 0.34900   | 0.33400                         | 0             |
| 05/07/2011 | £ / R On 19 March 2012    | 12.30  | C            | Foreign Exchange Future | 0.24000   | 0.23000                         | 0             |
| 05/07/2011 | £ / R On 19 March 2012    | 11.35  | C            | Foreign Exchange Future | 0.49200   | 0.47100                         | 0             |
| 05/07/2011 | £ / R On 19 March 2012    | 10.90  | C            | Foreign Exchange Future | 0.70700   | 0.67500                         | 0             |
| 05/07/2011 | £ / R On 19 March 2012    | 11.70  | C            | Foreign Exchange Future | 0.37600   | 0.36100                         | 0             |
| 05/07/2011 | £ / R On 19 March 2012    | 11.10  | C            | Foreign Exchange Future | 0.60200   | 0.57300                         | 0             |
| 05/07/2011 | £ / R On 19 March 2012    | 11.10  | P            | Foreign Exchange Future | 0.47500   | 0.49900                         | 0             |
| 05/07/2011 | £ / R On 19 March 2012    | 11.70  | P            | Foreign Exchange Future | 0.84900   | 0.88700                         | 0             |
| 05/07/2011 | £ / R On 19 March 2012    | 10.90  | P            | Foreign Exchange Future | 0.38000   | 0.40100                         | 0             |
| 05/07/2011 | £ / R On 19 March 2012    | 11.35  | P            | Foreign Exchange Future | 0.61500   | 0.64700                         | 0             |
| 05/07/2011 | £ / R On 19 March 2012    | 12.30  | P            | Foreign Exchange Future | 1.31300   | 1.35600                         | 0             |
| 05/07/2011 | £ / R On 19 March 2012    | 11.80  | P            | Foreign Exchange Future | 0.92200   | 0.96000                         | 0             |
| 05/07/2011 | £ / R On 19 March 2012    | 11.00  | P            | Foreign Exchange Future | 0.42600   | 0.44800                         | 0             |
| 05/07/2011 | £ / R On 19 March 2012    | 11.90  | P            | Foreign Exchange Future | 0.99700   | 1.03600                         | 0             |
| 05/07/2011 | £ / R On 19 March 2012    | 11.55  | P            | Foreign Exchange Future | 0.74500   | 0.78000                         | 0             |
| 05/07/2011 | £ / R On 19 March 2012    | 11.40  | P            | Foreign Exchange Future | 0.64600   | 0.67900                         | 0             |
| 05/07/2011 | £ / R On 19 March 2012    | 11.50  | P            | Foreign Exchange Future | 0.71200   | 0.74600                         | 0             |
| 05/07/2011 | £ / R On 19 March 2012    | 11.45  | P            | Foreign Exchange Future | 0.67900   | 0.71200                         | 0             |
| 05/07/2011 | £ / R On 18 June 2012     |        |              | Foreign Exchange Future | 11.37840  | 11.32510                        | 0             |
| 05/07/2011 | £ / R On 18 June 2012     | 11.85  | C            | Foreign Exchange Future | 0.47600   | 0.46000                         | 0             |
| 05/07/2011 | £ / R On 18 June 2012     | 11.80  | C            | Foreign Exchange Future | 0.49100   | 0.47500                         | 0             |
| 05/07/2011 | £ / R On 18 June 2012     | 11.90  | C            | Foreign Exchange Future | 0.46200   | 0.44600                         | 0             |
| 05/07/2011 | £ / R On 18 June 2012     | 11.90  | P            | Foreign Exchange Future | 0.98400   | 1.02100                         | 0             |
| 05/07/2011 | £ / R On 18 June 2012     | 11.80  | P            | Foreign Exchange Future | 0.91300   | 0.95000                         | 0             |
| 05/07/2011 | £ / R On 18 June 2012     | 11.85  | P            | Foreign Exchange Future | 0.94800   | 0.98500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08400   | 0.08410                         | 12,348        |
| 05/07/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00487   | 0.00497                         | 0             |
| 05/07/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00093   | 0.00108                         | 0             |
| 05/07/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01403   | 0.01411                         | 0             |
| 05/07/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41600  | 11.41590                        | 0             |
| 05/07/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00003   | 0.00001                         | 0             |
| 05/07/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00693   | 0.00698                         | 0             |
| 05/07/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00087   | 0.00087                         | 0             |
| 05/07/2011 | ¥ / R On 19 December 2011  |        |              | Foreign Exchange Future | 0.08520   | 0.08530                         | 0             |
| 05/07/2011 | ¥ / R On 19 December 2011  | 0.08   | C            | Foreign Exchange Future | 0.00726   | 0.00695                         | 0             |
| 05/07/2011 | ¥ / R On 19 December 2011  | 0.07   | C            | Foreign Exchange Future | 0.01544   | 0.01539                         | 0             |
| 05/07/2011 | ¥ / R On 19 December 2011  | 0.09   | C            | Foreign Exchange Future | 0.00295   | 0.00273                         | 0             |
| 05/07/2011 | ¥ / R On 19 December 2011  | 0.09   | P            | Foreign Exchange Future | 0.00775   | 0.00743                         | 0             |
| 05/07/2011 | ¥ / R On 19 December 2011  | 0.07   | P            | Foreign Exchange Future | 0.00024   | 0.00009                         | 0             |
| 05/07/2011 | ¥ / R On 19 December 2011  | 0.08   | P            | Foreign Exchange Future | 0.00206   | 0.00165                         | 0             |
| 05/07/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.82410   | 9.83450                         | 58,892        |
| 05/07/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.30700   | 0.31600                         | 0             |
| 05/07/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.27600   | 0.28500                         | 0             |
| 05/07/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.34000   | 0.34900                         | 0             |
| 05/07/2011 | € / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.21900   | 0.22800                         | 5,655         |
| 05/07/2011 | € / R On 19 September 2011 | 10.40  | C            | Foreign Exchange Future | 0.05400   | 0.05800                         | 3,590         |
| 05/07/2011 | € / R On 19 September 2011 | 9.30   | C            | Foreign Exchange Future | 0.56900   | 0.57900                         | 0             |
| 05/07/2011 | € / R On 19 September 2011 | 10.25  | C            | Foreign Exchange Future | 0.07800   | 0.08300                         | 6,195         |
| 05/07/2011 | € / R On 19 September 2011 | 10.00  | C            | Foreign Exchange Future | 0.13900   | 0.14600                         | 0             |
| 05/07/2011 | € / R On 19 September 2011 | 10.65  | C            | Foreign Exchange Future | 0.03000   | 0.03200                         | 0             |
| 05/07/2011 | € / R On 19 September 2011 | 9.40   | C            | Foreign Exchange Future | 0.48700   | 0.49600                         | 0             |
| 05/07/2011 | € / R On 19 September 2011 | 10.55  | C            | Foreign Exchange Future | 0.03800   | 0.04100                         | 0             |
| 05/07/2011 | € / R On 19 September 2011 | 10.60  | C            | Foreign Exchange Future | 0.03400   | 0.03600                         | 0             |
| 05/07/2011 | € / R On 19 September 2011 | 10.60  | P            | Foreign Exchange Future | 0.81000   | 0.80200                         | 0             |
| 05/07/2011 | € / R On 19 September 2011 | 10.55  | P            | Foreign Exchange Future | 0.76400   | 0.75700                         | 0             |
| 05/07/2011 | € / R On 19 September 2011 | 9.40   | P            | Foreign Exchange Future | 0.06300   | 0.06200                         | 0             |
| 05/07/2011 | € / R On 19 September 2011 | 10.65  | P            | Foreign Exchange Future | 0.85600   | 0.84800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2011 | € / R On 19 September 2011 | 10.00  | P            | Foreign Exchange Future | 0.31500   | 0.31200                         | 0             |
| 05/07/2011 | € / R On 19 September 2011 | 10.25  | P            | Foreign Exchange Future | 0.50400   | 0.49900                         | 0             |
| 05/07/2011 | € / R On 19 September 2011 | 9.30   | P            | Foreign Exchange Future | 0.04500   | 0.04500                         | 6,195         |
| 05/07/2011 | € / R On 19 September 2011 | 10.40  | P            | Foreign Exchange Future | 0.63000   | 0.62400                         | 0             |
| 05/07/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.11600   | 0.11500                         | 2,065         |
| 05/07/2011 | € / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 0.19500   | 0.19400                         | 0             |
| 05/07/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.15200   | 0.15100                         | 0             |
| 05/07/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.13300   | 0.13200                         | 0             |
| 05/07/2011 | € / R On 19 December 2011  |        |              | Foreign Exchange Future | 9.92950   | 9.94010                         | 4,928         |
| 05/07/2011 | € / R On 19 December 2011  | 9.80   | C            | Foreign Exchange Future | 0.41100   | 0.41700                         | 0             |
| 05/07/2011 | € / R On 19 December 2011  | 9.85   | C            | Foreign Exchange Future | 0.38500   | 0.39000                         | 0             |
| 05/07/2011 | € / R On 19 December 2011  | 9.75   | C            | Foreign Exchange Future | 0.43800   | 0.44400                         | 0             |
| 05/07/2011 | € / R On 19 December 2011  | 10.00  | C            | Foreign Exchange Future | 0.31600   | 0.32100                         | 0             |
| 05/07/2011 | € / R On 19 December 2011  | 9.55   | C            | Foreign Exchange Future | 0.55900   | 0.56600                         | 0             |
| 05/07/2011 | € / R On 19 December 2011  | 9.40   | C            | Foreign Exchange Future | 0.66200   | 0.67000                         | 0             |
| 05/07/2011 | € / R On 19 December 2011  | 9.30   | C            | Foreign Exchange Future | 0.73600   | 0.74400                         | 0             |
| 05/07/2011 | € / R On 19 December 2011  | 9.30   | P            | Foreign Exchange Future | 0.10700   | 0.10400                         | 0             |
| 05/07/2011 | € / R On 19 December 2011  | 9.40   | P            | Foreign Exchange Future | 0.13300   | 0.13000                         | 0             |
| 05/07/2011 | € / R On 19 December 2011  | 9.55   | P            | Foreign Exchange Future | 0.18000   | 0.17600                         | 0             |
| 05/07/2011 | € / R On 19 December 2011  | 10.00  | P            | Foreign Exchange Future | 0.38700   | 0.38100                         | 0             |
| 05/07/2011 | € / R On 19 December 2011  | 9.75   | P            | Foreign Exchange Future | 0.25900   | 0.25400                         | 0             |
| 05/07/2011 | € / R On 19 December 2011  | 9.85   | P            | Foreign Exchange Future | 0.30600   | 0.30000                         | 0             |
| 05/07/2011 | € / R On 19 December 2011  | 9.80   | P            | Foreign Exchange Future | 0.28200   | 0.27700                         | 0             |
| 05/07/2011 | € / R On 19 March 2012     |        |              | Foreign Exchange Future | 10.03680  | 10.04710                        | 5,003         |
| 05/07/2011 | € / R On 19 March 2012     | 10.10  | C            | Foreign Exchange Future | 0.41500   | 0.41900                         | 0             |
| 05/07/2011 | € / R On 19 March 2012     | 10.15  | C            | Foreign Exchange Future | 0.39600   | 0.40100                         | 0             |
| 05/07/2011 | € / R On 19 March 2012     | 10.05  | C            | Foreign Exchange Future | 0.43400   | 0.43900                         | 0             |
| 05/07/2011 | € / R On 19 March 2012     | 9.05   | C            | Foreign Exchange Future | 1.07600   | 1.08500                         | 0             |
| 05/07/2011 | € / R On 19 March 2012     | 10.25  | C            | Foreign Exchange Future | 0.36100   | 0.36600                         | 0             |
| 05/07/2011 | € / R On 19 March 2012     | 9.80   | C            | Foreign Exchange Future | 0.56100   | 0.56600                         | 0             |
| 05/07/2011 | € / R On 19 March 2012     | 9.00   | C            | Foreign Exchange Future | 1.12000   | 1.12800                         | 0             |
| 05/07/2011 | € / R On 19 March 2012     | 9.90   | C            | Foreign Exchange Future | 0.50700   | 0.51300                         | 0             |
| 05/07/2011 | € / R On 19 March 2012     | 10.60  | C            | Foreign Exchange Future | 0.26300   | 0.26700                         | 0             |
| 05/07/2011 | € / R On 19 March 2012     | 10.60  | P            | Foreign Exchange Future | 0.82600   | 0.82000                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2011 | € / R On 19 March 2012        | 9.90   | P            | Foreign Exchange Future | 0.37000   | 0.36600                         | 0             |
| 05/07/2011 | € / R On 19 March 2012        | 9.00   | P            | Foreign Exchange Future | 0.08300   | 0.08100                         | 0             |
| 05/07/2011 | € / R On 19 March 2012        | 9.80   | P            | Foreign Exchange Future | 0.32400   | 0.31900                         | 0             |
| 05/07/2011 | € / R On 19 March 2012        | 10.25  | P            | Foreign Exchange Future | 0.57400   | 0.56900                         | 0             |
| 05/07/2011 | € / R On 19 March 2012        | 9.05   | P            | Foreign Exchange Future | 0.08900   | 0.08800                         | 0             |
| 05/07/2011 | € / R On 19 March 2012        | 10.05  | P            | Foreign Exchange Future | 0.44700   | 0.44200                         | 0             |
| 05/07/2011 | € / R On 19 March 2012        | 10.15  | P            | Foreign Exchange Future | 0.50900   | 0.50400                         | 0             |
| 05/07/2011 | € / R On 19 March 2012        | 10.10  | P            | Foreign Exchange Future | 0.47800   | 0.47200                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.21170   | 7.21110                         | 25,666        |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.57500   | 0.57800                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.52900   | 0.53200                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.62300   | 0.62500                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.04700   | 0.05600                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.05700   | 0.06600                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.27100   | 0.27900                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.13600   | 0.14700                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.04000   | 0.04700                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.16600   | 0.17600                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | C            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.48300   | 0.48700                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.00800   | 0.01100                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.43800   | 0.44300                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.19800   | 0.20800                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.06800   | 0.07800                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.25600   | 0.26700                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 0.84500   | 0.84800                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 0.94300   | 0.94600                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.08600   | 0.09700                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.02600   | 0.03200                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 0.79600   | 0.80000                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.02100   | 0.02600                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | P            | Foreign Exchange Future | 0.74800   | 0.75200                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.10400   | 0.11500                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.37800   | 0.38600                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.12400   | 0.13600                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.05900   | 0.06800                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.29500   | 0.30500                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.33500   | 0.34500                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.01100   | 0.01400                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.01700   | 0.02100                         | 0             |
| 05/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.01300   | 0.01700                         | 0             |
| 05/07/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.22910   | 7.22760                         | 890           |
| 05/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.62300   | 0.62300                         | 0             |
| 05/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.58200   | 0.58100                         | 0             |
| 05/07/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.66600   | 0.66500                         | 0             |
| 05/07/2011 | AU\$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.12700   | 0.12700                         | 0             |
| 05/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.18200   | 0.18200                         | 0             |
| 05/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.25300   | 0.25400                         | 0             |
| 05/07/2011 | AU\$ / R On 19 December 2011  | 7.50   | P            | Foreign Exchange Future | 0.39800   | 0.39900                         | 0             |
| 05/07/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.03700   | 0.03700                         | 0             |
| 05/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.05300   | 0.05300                         | 0             |
| 05/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.04400   | 0.04500                         | 0             |
| 05/07/2011 | AU\$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.25000   | 7.24720                         | 4             |
| 05/07/2011 | AU\$ / R On 19 March 2012     | 7.25   | C            | Foreign Exchange Future | 0.26600   | 0.27500                         | 0             |
| 05/07/2011 | AU\$ / R On 19 March 2012     | 7.30   | C            | Foreign Exchange Future | 0.24600   | 0.25500                         | 0             |
| 05/07/2011 | AU\$ / R On 19 March 2012     | 7.20   | C            | Foreign Exchange Future | 0.29100   | 0.30000                         | 0             |
| 05/07/2011 | AU\$ / R On 19 March 2012     | 7.40   | C            | Foreign Exchange Future | 0.21000   | 0.22000                         | 0             |
| 05/07/2011 | AU\$ / R On 19 March 2012     | 6.95   | C            | Foreign Exchange Future | 0.44200   | 0.44800                         | 0             |
| 05/07/2011 | AU\$ / R On 19 March 2012     | 7.75   | C            | Foreign Exchange Future | 0.12100   | 0.13000                         | 0             |
| 05/07/2011 | AU\$ / R On 19 March 2012     | 7.45   | C            | Foreign Exchange Future | 0.19400   | 0.20400                         | 0             |
| 05/07/2011 | AU\$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 0.40900   | 0.41500                         | 0             |
| 05/07/2011 | AU\$ / R On 19 March 2012     | 6.20   | C            | Foreign Exchange Future | 1.06700   | 1.06500                         | 0             |
| 05/07/2011 | AU\$ / R On 19 March 2012     | 6.20   | P            | Foreign Exchange Future | 0.01700   | 0.01800                         | 0             |
| 05/07/2011 | AU\$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.15900   | 0.16800                         | 0             |
| 05/07/2011 | AU\$ / R On 19 March 2012     | 7.45   | P            | Foreign Exchange Future | 0.39400   | 0.40700                         | 0             |



| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2011 | AU\$ / R On 19 March 2012    | 7.75   | P            | Foreign Exchange Future | 0.62100   | 0.63300                         | 0             |
| 05/07/2011 | AU\$ / R On 19 March 2012    | 6.95   | P            | Foreign Exchange Future | 0.14200   | 0.15100                         | 0             |
| 05/07/2011 | AU\$ / R On 19 March 2012    | 7.40   | P            | Foreign Exchange Future | 0.36000   | 0.37300                         | 0             |
| 05/07/2011 | AU\$ / R On 19 March 2012    | 7.20   | P            | Foreign Exchange Future | 0.24100   | 0.25300                         | 0             |
| 05/07/2011 | AU\$ / R On 19 March 2012    | 7.30   | P            | Foreign Exchange Future | 0.29600   | 0.30800                         | 0             |
| 05/07/2011 | AU\$ / R On 19 March 2012    | 7.25   | P            | Foreign Exchange Future | 0.26600   | 0.27800                         | 0             |
| 05/07/2011 | AU\$ / R On 14 December 2015 |        |              | Foreign Exchange Future | 8.25960   | 8.26450                         | 0             |
| 05/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | C            | Foreign Exchange Future | 1.38900   | 1.39300                         | 0             |
| 05/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | C            | Foreign Exchange Future | 1.36100   | 1.36500                         | 0             |
| 05/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | C            | Foreign Exchange Future | 1.41700   | 1.42100                         | 0             |
| 05/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | P            | Foreign Exchange Future | 0.40700   | 0.40700                         | 0             |
| 05/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | P            | Foreign Exchange Future | 0.45100   | 0.45100                         | 0             |
| 05/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | P            | Foreign Exchange Future | 0.42900   | 0.42900                         | 0             |
| 05/07/2011 | CAD/ R On 19 September 2011  |        |              | Foreign Exchange Future | 7.06170   | 7.05030                         | 0             |
| 05/07/2011 | CAD/ R On 19 September 2011  | 7.25   | C            | Foreign Exchange Future | 0.07100   | 0.06800                         | 0             |
| 05/07/2011 | CAD/ R On 19 September 2011  | 7.30   | C            | Foreign Exchange Future | 0.05900   | 0.05700                         | 0             |
| 05/07/2011 | CAD/ R On 19 September 2011  | 7.20   | C            | Foreign Exchange Future | 0.08500   | 0.08200                         | 0             |
| 05/07/2011 | CAD/ R On 19 September 2011  | 7.80   | C            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 05/07/2011 | CAD/ R On 19 September 2011  | 7.75   | C            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 05/07/2011 | CAD/ R On 19 September 2011  | 7.85   | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 05/07/2011 | CAD/ R On 19 September 2011  | 7.55   | C            | Foreign Exchange Future | 0.02300   | 0.02200                         | 0             |
| 05/07/2011 | CAD/ R On 19 September 2011  | 6.60   | C            | Foreign Exchange Future | 0.48100   | 0.47000                         | 0             |
| 05/07/2011 | CAD/ R On 19 September 2011  | 6.90   | C            | Foreign Exchange Future | 0.23500   | 0.22800                         | 0             |
| 05/07/2011 | CAD/ R On 19 September 2011  | 7.95   | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 05/07/2011 | CAD/ R On 19 September 2011  | 7.95   | P            | Foreign Exchange Future | 0.89300   | 0.90500                         | 0             |
| 05/07/2011 | CAD/ R On 19 September 2011  | 6.90   | P            | Foreign Exchange Future | 0.07300   | 0.07800                         | 0             |
| 05/07/2011 | CAD/ R On 19 September 2011  | 6.60   | P            | Foreign Exchange Future | 0.01900   | 0.02000                         | 0             |
| 05/07/2011 | CAD/ R On 19 September 2011  | 7.55   | P            | Foreign Exchange Future | 0.51100   | 0.52200                         | 0             |
| 05/07/2011 | CAD/ R On 19 September 2011  | 7.85   | P            | Foreign Exchange Future | 0.79500   | 0.80700                         | 0             |
| 05/07/2011 | CAD/ R On 19 September 2011  | 7.75   | P            | Foreign Exchange Future | 0.69800   | 0.71000                         | 0             |
| 05/07/2011 | CAD/ R On 19 September 2011  | 7.80   | P            | Foreign Exchange Future | 0.74700   | 0.75800                         | 0             |
| 05/07/2011 | CAD/ R On 19 September 2011  | 7.20   | P            | Foreign Exchange Future | 0.22300   | 0.23200                         | 0             |
| 05/07/2011 | CAD/ R On 19 September 2011  | 7.30   | P            | Foreign Exchange Future | 0.29700   | 0.30700                         | 0             |

| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2011 | CAD/ R On 19 September 2011        | 7.25   | P            | Foreign Exchange Future | 0.25900   | 0.26800                         | 0             |
| 05/07/2011 | CAD/ R On 19 December 2011         |        |              | Foreign Exchange Future | 7.14140   | 7.12970                         | 0             |
| 05/07/2011 | CAD/ R On 19 December 2011         | 7.25   | C            | Foreign Exchange Future | 0.18300   | 0.18000                         | 0             |
| 05/07/2011 | CAD/ R On 19 December 2011         | 7.30   | C            | Foreign Exchange Future | 0.16700   | 0.16400                         | 0             |
| 05/07/2011 | CAD/ R On 19 December 2011         | 7.20   | C            | Foreign Exchange Future | 0.20100   | 0.19800                         | 0             |
| 05/07/2011 | CAD/ R On 19 December 2011         | 7.65   | C            | Foreign Exchange Future | 0.08600   | 0.08500                         | 0             |
| 05/07/2011 | CAD/ R On 19 December 2011         | 6.80   | C            | Foreign Exchange Future | 0.43700   | 0.42900                         | 0             |
| 05/07/2011 | CAD/ R On 19 December 2011         | 7.60   | C            | Foreign Exchange Future | 0.09400   | 0.09300                         | 0             |
| 05/07/2011 | CAD/ R On 19 December 2011         | 6.85   | C            | Foreign Exchange Future | 0.40100   | 0.39400                         | 0             |
| 05/07/2011 | CAD/ R On 19 December 2011         | 7.40   | C            | Foreign Exchange Future | 0.13800   | 0.13500                         | 0             |
| 05/07/2011 | CAD/ R On 19 December 2011         | 6.90   | C            | Foreign Exchange Future | 0.36700   | 0.36000                         | 0             |
| 05/07/2011 | CAD/ R On 19 December 2011         | 7.45   | C            | Foreign Exchange Future | 0.12500   | 0.12300                         | 0             |
| 05/07/2011 | CAD/ R On 19 December 2011         | 7.45   | P            | Foreign Exchange Future | 0.43400   | 0.44300                         | 0             |
| 05/07/2011 | CAD/ R On 19 December 2011         | 6.90   | P            | Foreign Exchange Future | 0.12600   | 0.13000                         | 0             |
| 05/07/2011 | CAD/ R On 19 December 2011         | 7.40   | P            | Foreign Exchange Future | 0.39700   | 0.40500                         | 0             |
| 05/07/2011 | CAD/ R On 19 December 2011         | 6.85   | P            | Foreign Exchange Future | 0.11000   | 0.11400                         | 0             |
| 05/07/2011 | CAD/ R On 19 December 2011         | 7.60   | P            | Foreign Exchange Future | 0.55300   | 0.56300                         | 0             |
| 05/07/2011 | CAD/ R On 19 December 2011         | 6.80   | P            | Foreign Exchange Future | 0.09600   | 0.09900                         | 0             |
| 05/07/2011 | CAD/ R On 19 December 2011         | 7.65   | P            | Foreign Exchange Future | 0.59500   | 0.60500                         | 0             |
| 05/07/2011 | CAD/ R On 19 December 2011         | 7.20   | P            | Foreign Exchange Future | 0.26000   | 0.26800                         | 0             |
| 05/07/2011 | CAD/ R On 19 December 2011         | 7.30   | P            | Foreign Exchange Future | 0.32600   | 0.33400                         | 0             |
| 05/07/2011 | CAD/ R On 19 December 2011         | 7.25   | P            | Foreign Exchange Future | 0.29200   | 0.30000                         | 0             |
| 05/07/2011 | CF CANDO CAAD On 19 September 2011 |        |              | Can-Do Future           | 0.03880   | 0.03880                         | 22,388        |
| 05/07/2011 | CF CANDO CAAE On 19 September 2011 |        |              | Can-Do Future           | 0.09530   | 0.09160                         | 21,898        |
| 05/07/2011 | CHF / R On 19 September 2011       |        |              | Foreign Exchange Future | 8.05230   | 8.00400                         | 960           |
| 05/07/2011 | CHF / R On 19 September 2011       | 7.65   | C            | Foreign Exchange Future | 0.47100   | 0.43800                         | 0             |
| 05/07/2011 | CHF / R On 19 September 2011       | 7.70   | C            | Foreign Exchange Future | 0.43300   | 0.40200                         | 0             |
| 05/07/2011 | CHF / R On 19 September 2011       | 7.60   | C            | Foreign Exchange Future | 0.51000   | 0.47600                         | 0             |
| 05/07/2011 | CHF / R On 19 September 2011       | 8.40   | C            | Foreign Exchange Future | 0.09700   | 0.09300                         | 0             |
| 05/07/2011 | CHF / R On 19 September 2011       | 9.05   | C            | Foreign Exchange Future | 0.02200   | 0.02200                         | 0             |
| 05/07/2011 | CHF / R On 19 September 2011       | 9.00   | C            | Foreign Exchange Future | 0.02400   | 0.02400                         | 0             |
| 05/07/2011 | CHF / R On 19 September 2011       | 7.80   | C            | Foreign Exchange Future | 0.36100   | 0.33400                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2011 | CHF / R On 19 September 2011 | 8.95   | C            | Foreign Exchange Future | 0.02700   | 0.02700                         | 0             |
| 05/07/2011 | CHF / R On 19 September 2011 | 8.80   | C            | Foreign Exchange Future | 0.03900   | 0.03800                         | 0             |
| 05/07/2011 | CHF / R On 19 September 2011 | 8.85   | C            | Foreign Exchange Future | 0.03500   | 0.03400                         | 0             |
| 05/07/2011 | CHF / R On 19 September 2011 | 9.10   | C            | Foreign Exchange Future | 0.02000   | 0.02000                         | 0             |
| 05/07/2011 | CHF / R On 19 September 2011 | 9.25   | C            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 05/07/2011 | CHF / R On 19 September 2011 | 7.85   | C            | Foreign Exchange Future | 0.32700   | 0.30200                         | 0             |
| 05/07/2011 | CHF / R On 19 September 2011 | 7.85   | P            | Foreign Exchange Future | 0.12500   | 0.14800                         | 0             |
| 05/07/2011 | CHF / R On 19 September 2011 | 9.25   | P            | Foreign Exchange Future | 1.21200   | 1.26000                         | 0             |
| 05/07/2011 | CHF / R On 19 September 2011 | 9.10   | P            | Foreign Exchange Future | 1.06800   | 1.11600                         | 0             |
| 05/07/2011 | CHF / R On 19 September 2011 | 8.85   | P            | Foreign Exchange Future | 0.83300   | 0.88000                         | 0             |
| 05/07/2011 | CHF / R On 19 September 2011 | 8.80   | P            | Foreign Exchange Future | 0.78700   | 0.83400                         | 0             |
| 05/07/2011 | CHF / R On 19 September 2011 | 8.95   | P            | Foreign Exchange Future | 0.92500   | 0.97300                         | 0             |
| 05/07/2011 | CHF / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.10900   | 0.13000                         | 0             |
| 05/07/2011 | CHF / R On 19 September 2011 | 9.00   | P            | Foreign Exchange Future | 0.97200   | 1.02000                         | 0             |
| 05/07/2011 | CHF / R On 19 September 2011 | 9.05   | P            | Foreign Exchange Future | 1.02000   | 1.06800                         | 0             |
| 05/07/2011 | CHF / R On 19 September 2011 | 8.40   | P            | Foreign Exchange Future | 0.44500   | 0.48900                         | 0             |
| 05/07/2011 | CHF / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.05800   | 0.07200                         | 0             |
| 05/07/2011 | CHF / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.08100   | 0.09800                         | 0             |
| 05/07/2011 | CHF / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.06900   | 0.08400                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011  |        |              | Foreign Exchange Future | 8.16870   | 8.11950                         | 25            |
| 05/07/2011 | CHF / R On 19 December 2011  | 8.30   | C            | Foreign Exchange Future | 0.28100   | 0.27100                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011  | 8.35   | C            | Foreign Exchange Future | 0.26400   | 0.25500                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011  | 8.25   | C            | Foreign Exchange Future | 0.29900   | 0.28800                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011  | 8.50   | C            | Foreign Exchange Future | 0.22000   | 0.21200                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011  | 8.15   | C            | Foreign Exchange Future | 0.33900   | 0.32500                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011  | 7.90   | C            | Foreign Exchange Future | 0.46800   | 0.44600                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011  | 8.55   | C            | Foreign Exchange Future | 0.20700   | 0.20000                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011  | 8.90   | C            | Foreign Exchange Future | 0.13600   | 0.13300                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011  | 9.40   | C            | Foreign Exchange Future | 0.07800   | 0.07700                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011  | 9.15   | C            | Foreign Exchange Future | 0.10200   | 0.10000                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011  | 8.45   | C            | Foreign Exchange Future | 0.23400   | 0.22600                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.41200   | 0.39300                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011  | 7.75   | C            | Foreign Exchange Future | 0.56100   | 0.53500                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011  | 8.80   | C            | Foreign Exchange Future | 0.15300   | 0.14900                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 05/07/2011 | CHF / R On 19 December 2011 | 7.65   | C            | Foreign Exchange Future | 0.62900      | 0.60000                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011 | 8.70   | C            | Foreign Exchange Future | 0.17200      | 0.16700                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011 | 8.95   | C            | Foreign Exchange Future | 0.12800      | 0.12500                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011 | 8.60   | C            | Foreign Exchange Future | 0.19400      | 0.18800                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011 | 9.45   | C            | Foreign Exchange Future | 0.07400      | 0.07300                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011 | 9.20   | C            | Foreign Exchange Future | 0.09600      | 0.09500                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011 | 9.20   | P            | Foreign Exchange Future | 1.12700      | 1.17600                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011 | 9.45   | P            | Foreign Exchange Future | 1.35500      | 1.40400                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011 | 8.60   | P            | Foreign Exchange Future | 0.62500      | 0.66900                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011 | 8.95   | P            | Foreign Exchange Future | 0.90900      | 0.95600                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011 | 8.70   | P            | Foreign Exchange Future | 0.70300      | 0.74800                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011 | 7.65   | P            | Foreign Exchange Future | 0.11000      | 0.13100                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011 | 8.80   | P            | Foreign Exchange Future | 0.78400      | 0.83000                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011 | 7.75   | P            | Foreign Exchange Future | 0.14200      | 0.16600                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.24300      | 0.27400                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011 | 8.45   | P            | Foreign Exchange Future | 0.51500      | 0.55700                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011 | 9.15   | P            | Foreign Exchange Future | 1.08300      | 1.13100                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 1.30900      | 1.35800                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011 | 8.90   | P            | Foreign Exchange Future | 0.86700      | 0.91400                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011 | 8.55   | P            | Foreign Exchange Future | 0.58800      | 0.63100                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.19900      | 0.22700                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.32000      | 0.35600                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.55100      | 0.59300                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.38000      | 0.41900                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.44500      | 0.48600                         | 0             |
| 05/07/2011 | CHF / R On 19 December 2011 | 8.30   | P            | Foreign Exchange Future | 0.41200      | 0.45200                         | 0             |
| 05/07/2011 | RAIN On 19 September 2011   |        |              | Foreign Exchange Future | 13,870.85000 | 13,865.40000                    | 0             |
| 05/07/2011 | YUAN/R On 19 September 2011 |        |              | Foreign Exchange Future | 1.05330      | 1.05190                         | 0             |
| 05/07/2011 | YUAN/R On 19 September 2011 | 1.10   | C            | Foreign Exchange Future | 0.01180      | 0.01200                         | 0             |
| 05/07/2011 | YUAN/R On 19 September 2011 | 1.05   | C            | Foreign Exchange Future | 0.02760      | 0.02740                         | 0             |
| 05/07/2011 | YUAN/R On 19 September 2011 | 1.15   | C            | Foreign Exchange Future | 0.00500      | 0.00510                         | 0             |
| 05/07/2011 | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.10170      | 0.10320                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2011 | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.02430   | 0.02550                         | 0             |
| 05/07/2011 | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.05850   | 0.06010                         | 0             |
| 05/07/2011 | YUAN/R On 19 December 2011  |        |              | Foreign Exchange Future | 1.07100   | 1.06980                         | 0             |
| 05/07/2011 | YUAN/R On 19 December 2011  | 1.10   | C            | Foreign Exchange Future | 0.03140   | 0.03140                         | 0             |
| 05/07/2011 | YUAN/R On 19 December 2011  | 1.05   | C            | Foreign Exchange Future | 0.05170   | 0.05130                         | 0             |
| 05/07/2011 | YUAN/R On 19 December 2011  | 1.15   | C            | Foreign Exchange Future | 0.01930   | 0.01940                         | 0             |
| 05/07/2011 | YUAN/R On 19 December 2011  | 1.15   | P            | Foreign Exchange Future | 0.09830   | 0.09960                         | 0             |
| 05/07/2011 | YUAN/R On 19 December 2011  | 1.05   | P            | Foreign Exchange Future | 0.03070   | 0.03150                         | 0             |
| 05/07/2011 | YUAN/R On 19 December 2011  | 1.10   | P            | Foreign Exchange Future | 0.06040   | 0.06160                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.82850   | 6.80570                         | 337,323       |
| 06/07/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01300   | 0.01300                         | 3,000         |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.01900   | 0.01900                         | 15,000        |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.04300   | 0.04200                         | 5,000         |
| 06/07/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.18300   | 0.17600                         | 980           |
| 06/07/2011 | \$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.27300   | 0.26200                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.70   | C            | Foreign Exchange Future | 0.02300   | 0.02300                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 6.30   | C            | Foreign Exchange Future | 0.55100   | 0.53200                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 5.70   | C            | Foreign Exchange Future | 1.12900   | 1.10700                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.09900   | 0.09600                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 6.40   | C            | Foreign Exchange Future | 0.46400   | 0.44600                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.75   | C            | Foreign Exchange Future | 0.02100   | 0.02000                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 5.75   | C            | Foreign Exchange Future | 1.07900   | 1.05700                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.25   | C            | Foreign Exchange Future | 0.06100   | 0.06000                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.03100   | 0.03100                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 5.80   | C            | Foreign Exchange Future | 1.03000   | 1.00700                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 5.85   | C            | Foreign Exchange Future | 0.98000   | 0.95800                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.14400   | 0.13800                         | 6,000         |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.03900   | 0.03800                         | 10,000        |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.02800   | 0.02800                         | 200           |
| 06/07/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.24100   | 0.23100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.30800   | 0.29500                         | 6,060         |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.08800   | 0.08500                         | 6,060         |
| 06/07/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.05500   | 0.05300                         | 8,880         |
| 06/07/2011 | \$ / R On 19 September 2011 | 6.55   | C            | Foreign Exchange Future | 0.34400   | 0.33000                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.21100   | 0.20200                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.06900   | 0.06700                         | 6,000         |
| 06/07/2011 | \$ / R On 19 September 2011 | 6.85   | C            | Foreign Exchange Future | 0.16200   | 0.15600                         | 1,980         |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.03500   | 0.03400                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 6.95   | C            | Foreign Exchange Future | 0.12700   | 0.12200                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.65   | C            | Foreign Exchange Future | 0.02500   | 0.02500                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.07800   | 0.07600                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.11200   | 0.10800                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.28400   | 0.30200                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.40000   | 0.42000                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.84700   | 0.86900                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 6.95   | P            | Foreign Exchange Future | 0.24900   | 0.26600                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.70700   | 0.72800                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 6.55   | P            | Foreign Exchange Future | 0.06600   | 0.07400                         | 8,880         |
| 06/07/2011 | \$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.13300   | 0.14600                         | 1,980         |
| 06/07/2011 | \$ / R On 19 September 2011 | 6.85   | P            | Foreign Exchange Future | 0.18400   | 0.20000                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.44100   | 0.46100                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.52700   | 0.54700                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 2.97200   | 2.99400                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.36000   | 0.37900                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.11300   | 0.12500                         | 5,980         |
| 06/07/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.08000   | 0.08900                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.80000   | 0.82200                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.21600   | 0.23200                         | 10,000        |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.66100   | 0.68200                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 5.85   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 1.33200   | 1.35400                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 5.80   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.75300   | 0.77500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2011 | \$ / R On 19 September 2011 | 7.25   | P            | Foreign Exchange Future | 0.48300   | 0.50400                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.75   | P            | Foreign Exchange Future | 0.94300   | 0.96400                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 6.40   | P            | Foreign Exchange Future | 0.03600   | 0.04000                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.32100   | 0.34000                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 6.30   | P            | Foreign Exchange Future | 0.02300   | 0.02600                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.89500   | 0.91700                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.09500   | 0.10600                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.15500   | 0.17000                         | 10,000        |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.61500   | 0.63600                         | 2,800         |
| 06/07/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.18500   | 1.20700                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.99100   | 1.01300                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.28300   | 1.30500                         | 0             |
| 06/07/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.23400   | 1.25600                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.92180   | 6.89860                         | 44,403        |
| 06/07/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.15000   | 0.14600                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.14000   | 0.13600                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.16100   | 0.15600                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.36500   | 0.35400                         | 6,425         |
| 06/07/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.06700   | 0.06500                         | 2,962         |
| 06/07/2011 | \$ / R On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.24600   | 0.23900                         | 2,962         |
| 06/07/2011 | \$ / R On 19 December 2011  | 7.25   | C            | Foreign Exchange Future | 0.17200   | 0.16700                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011  | 6.15   | C            | Foreign Exchange Future | 0.80900   | 0.78900                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.12300   | 0.11900                         | 500           |
| 06/07/2011 | \$ / R On 19 December 2011  | 6.45   | C            | Foreign Exchange Future | 0.56500   | 0.54900                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011  | 6.40   | C            | Foreign Exchange Future | 0.60300   | 0.58600                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011  | 6.25   | C            | Foreign Exchange Future | 0.72300   | 0.70500                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011  | 8.05   | C            | Foreign Exchange Future | 0.06300   | 0.06200                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011  | 5.95   | C            | Foreign Exchange Future | 0.99000   | 0.96800                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011  | 7.45   | C            | Foreign Exchange Future | 0.13100   | 0.12800                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.39500   | 0.38300                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011  | 6.80   | C            | Foreign Exchange Future | 0.33600   | 0.32600                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011  | 7.90   | C            | Foreign Exchange Future | 0.07500   | 0.07300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2011 | \$ / R On 19 December 2011 | 7.70   | C            | Foreign Exchange Future | 0.09500   | 0.09300                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 6.85   | C            | Foreign Exchange Future | 0.30900   | 0.30000                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 6.30   | C            | Foreign Exchange Future | 0.68200   | 0.66400                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 6.35   | C            | Foreign Exchange Future | 0.64200   | 0.62500                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 6.00   | C            | Foreign Exchange Future | 0.94300   | 0.92300                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 7.80   | C            | Foreign Exchange Future | 0.08400   | 0.08200                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 7.60   | C            | Foreign Exchange Future | 0.10800   | 0.10500                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 6.60   | C            | Foreign Exchange Future | 0.45900   | 0.44500                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 5.85   | C            | Foreign Exchange Future | 1.08400   | 1.06300                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 5.85   | P            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.13700   | 0.14600                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 7.60   | P            | Foreign Exchange Future | 0.78600   | 0.80600                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 7.80   | P            | Foreign Exchange Future | 0.96200   | 0.98300                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 6.00   | P            | Foreign Exchange Future | 0.02100   | 0.02400                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 6.35   | P            | Foreign Exchange Future | 0.07000   | 0.07600                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 6.30   | P            | Foreign Exchange Future | 0.06000   | 0.06500                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 6.85   | P            | Foreign Exchange Future | 0.23700   | 0.25100                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 7.70   | P            | Foreign Exchange Future | 0.87300   | 0.89400                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 1.05300   | 1.07400                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 6.80   | P            | Foreign Exchange Future | 0.21400   | 0.22700                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.17300   | 0.18400                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 7.45   | P            | Foreign Exchange Future | 0.65900   | 0.67900                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 5.95   | P            | Foreign Exchange Future | 0.01800   | 0.01900                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 8.05   | P            | Foreign Exchange Future | 1.19100   | 1.21300                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.05100   | 0.05600                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 6.40   | P            | Foreign Exchange Future | 0.08100   | 0.08700                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 6.45   | P            | Foreign Exchange Future | 0.09300   | 0.10000                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 6.15   | P            | Foreign Exchange Future | 0.03700   | 0.04000                         | 5,000         |
| 06/07/2011 | \$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.70100   | 0.72000                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 7.25   | P            | Foreign Exchange Future | 0.50000   | 0.51800                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.32400   | 0.34000                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 1.14500   | 1.16600                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.53900   | 0.55700                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 6.75   | P            | Foreign Exchange Future | 0.19300   | 0.20500                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2011 | \$ / R On 19 December 2011 | 7.40   | P            | Foreign Exchange Future | 0.61800   | 0.63700                         | 0             |
| 06/07/2011 | \$ / R On 19 December 2011 | 7.35   | P            | Foreign Exchange Future | 0.57800   | 0.59700                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 7.01890   | 6.99530                         | 13,511        |
| 06/07/2011 | \$ / R On 19 March 2012    | 7.04   | C            | Foreign Exchange Future | 0.34700   | 0.33600                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 7.09   | C            | Foreign Exchange Future | 0.32800   | 0.31800                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 6.99   | C            | Foreign Exchange Future | 0.36800   | 0.35700                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 0.36100   | 0.35000                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 7.15   | C            | Foreign Exchange Future | 0.30600   | 0.29700                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 0.27400   | 0.26600                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 6.80   | C            | Foreign Exchange Future | 0.46500   | 0.45200                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 0.29000   | 0.28100                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 6.75   | C            | Foreign Exchange Future | 0.49400   | 0.48000                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 7.55   | C            | Foreign Exchange Future | 0.20100   | 0.19400                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 6.65   | C            | Foreign Exchange Future | 0.55600   | 0.54100                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 7.45   | C            | Foreign Exchange Future | 0.22200   | 0.21500                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 8.20   | C            | Foreign Exchange Future | 0.11000   | 0.10700                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 7.85   | C            | Foreign Exchange Future | 0.15000   | 0.14500                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 7.95   | C            | Foreign Exchange Future | 0.13700   | 0.13200                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 7.40   | C            | Foreign Exchange Future | 0.23400   | 0.22700                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 8.30   | C            | Foreign Exchange Future | 0.10100   | 0.09800                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 6.70   | C            | Foreign Exchange Future | 0.52500   | 0.51000                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 8.35   | C            | Foreign Exchange Future | 0.09700   | 0.09400                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 6.85   | C            | Foreign Exchange Future | 0.43700   | 0.42500                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 8.00   | C            | Foreign Exchange Future | 0.13100   | 0.12700                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 7.10   | C            | Foreign Exchange Future | 0.32300   | 0.31300                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 7.10   | P            | Foreign Exchange Future | 0.40400   | 0.41800                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 8.00   | P            | Foreign Exchange Future | 1.11200   | 1.13200                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 6.85   | P            | Foreign Exchange Future | 0.26800   | 0.28000                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 8.35   | P            | Foreign Exchange Future | 1.42800   | 1.44900                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 6.70   | P            | Foreign Exchange Future | 0.20600   | 0.21500                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 8.30   | P            | Foreign Exchange Future | 1.38200   | 1.40300                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 7.40   | P            | Foreign Exchange Future | 0.61500   | 0.63200                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 7.95   | P            | Foreign Exchange Future | 1.06800   | 1.08700                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012    | 7.85   | P            | Foreign Exchange Future | 0.98100   | 1.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2011 | \$ / R On 19 March 2012     | 8.20   | P            | Foreign Exchange Future | 1.29100   | 1.31200                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012     | 7.45   | P            | Foreign Exchange Future | 0.65300   | 0.67000                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012     | 6.65   | P            | Foreign Exchange Future | 0.18700   | 0.19600                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012     | 7.55   | P            | Foreign Exchange Future | 0.73200   | 0.74900                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012     | 6.75   | P            | Foreign Exchange Future | 0.22500   | 0.23500                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012     | 7.20   | P            | Foreign Exchange Future | 0.47100   | 0.48600                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012     | 6.80   | P            | Foreign Exchange Future | 0.24600   | 0.25700                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012     | 7.25   | P            | Foreign Exchange Future | 0.50500   | 0.52100                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012     | 7.15   | P            | Foreign Exchange Future | 0.43700   | 0.45200                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.34200   | 0.35500                         | 1,000         |
| 06/07/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.33500   | 0.34800                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.39500   | 0.40900                         | 0             |
| 06/07/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.36400   | 0.37700                         | 0             |
| 06/07/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 7.12290   | 7.09880                         | 2,000         |
| 06/07/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 0.38000   | 0.37200                         | 0             |
| 06/07/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 0.36300   | 0.35600                         | 0             |
| 06/07/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 0.39700   | 0.38900                         | 0             |
| 06/07/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.47400   | 0.49000                         | 0             |
| 06/07/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.54000   | 0.55700                         | 0             |
| 06/07/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.50700   | 0.52300                         | 0             |
| 06/07/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.22910   | 7.20500                         | 0             |
| 06/07/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.50700   | 0.49700                         | 0             |
| 06/07/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.48800   | 0.47800                         | 0             |
| 06/07/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 0.46900   | 0.46000                         | 11,000        |
| 06/07/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 0.52900   | 0.51800                         | 13,000        |
| 06/07/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.45000   | 0.46300                         | 0             |
| 06/07/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.54000   | 0.55500                         | 0             |
| 06/07/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.50900   | 0.52300                         | 0             |
| 06/07/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.47800   | 0.49200                         | 0             |
| 06/07/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 7.33190   | 7.30790                         | 0             |
| 06/07/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 0.43800   | 0.42800                         | 0             |
| 06/07/2011 | \$ / R On 14 December 2012  | 7.75   | C            | Foreign Exchange Future | 0.42400   | 0.41500                         | 0             |
| 06/07/2011 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.36300   | 0.35500                         | 300           |
| 06/07/2011 | \$ / R On 14 December 2012  | 7.65   | C            | Foreign Exchange Future | 0.45200   | 0.44200                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2011 | \$ / R On 14 December 2012       | 7.65   | P            | Foreign Exchange Future | 0.77000   | 0.78400                         | 0             |
| 06/07/2011 | \$ / R On 14 December 2012       | 8.00   | P            | Foreign Exchange Future | 1.03100   | 1.04700                         | 0             |
| 06/07/2011 | \$ / R On 14 December 2012       | 7.75   | P            | Foreign Exchange Future | 0.84200   | 0.85700                         | 0             |
| 06/07/2011 | \$ / R On 14 December 2012       | 7.70   | P            | Foreign Exchange Future | 0.80600   | 0.82000                         | 0             |
| 06/07/2011 | \$ / R On 12 December 2014       |        |              | Foreign Exchange Future | 8.28450   | 8.26090                         | 0             |
| 06/07/2011 | \$ / R On 12 December 2014       | 8.50   | C            | Foreign Exchange Future | 0.99600   | 0.98300                         | 0             |
| 06/07/2011 | \$ / R On 12 December 2014       | 8.55   | C            | Foreign Exchange Future | 0.98000   | 0.96700                         | 0             |
| 06/07/2011 | \$ / R On 12 December 2014       | 8.00   | C            | Foreign Exchange Future | 1.17400   | 1.15700                         | 200           |
| 06/07/2011 | \$ / R On 12 December 2014       | 8.45   | C            | Foreign Exchange Future | 1.01200   | 0.99800                         | 0             |
| 06/07/2011 | \$ / R On 12 December 2014       | 8.45   | P            | Foreign Exchange Future | 1.17800   | 1.18700                         | 0             |
| 06/07/2011 | \$ / R On 12 December 2014       | 8.00   | P            | Foreign Exchange Future | 0.89000   | 0.89600                         | 0             |
| 06/07/2011 | \$ / R On 12 December 2014       | 8.55   | P            | Foreign Exchange Future | 1.24600   | 1.25600                         | 0             |
| 06/07/2011 | \$ / R On 12 December 2014       | 8.50   | P            | Foreign Exchange Future | 1.21200   | 1.22200                         | 0             |
| 06/07/2011 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.08180   | 9.05820                         | 0             |
| 06/07/2011 | \$ / R On 14 December 2015       | 9.20   | C            | Foreign Exchange Future | 1.37300   | 1.36000                         | 0             |
| 06/07/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.35700   | 1.34400                         | 0             |
| 06/07/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.38900   | 1.37500                         | 0             |
| 06/07/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.45700   | 1.46700                         | 0             |
| 06/07/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.52500   | 1.53600                         | 0             |
| 06/07/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.49100   | 1.50200                         | 0             |
| 06/07/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.82850   | 6.80570                         | 321           |
| 06/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.08800   | 0.08510                         | 0             |
| 06/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.07795   | 0.07553                         | 0             |
| 06/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.09942   | 0.09597                         | 0             |
| 06/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.32092   | 0.34027                         | 0             |
| 06/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.39945   | 0.41983                         | 0             |
| 06/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.35950   | 0.37940                         | 0             |
| 06/07/2011 | \$ / R MAXI On 19 December 2011  |        |              | Foreign Exchange Future | 6.92180   | 6.89860                         | 20            |
| 06/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.24576   | 0.23854                         | 0             |
| 06/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | C            | Foreign Exchange Future | 0.22868   | 0.22202                         | 0             |
| 06/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | C            | Foreign Exchange Future | 0.26418   | 0.25636                         | 0             |
| 06/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | P            | Foreign Exchange Future | 0.29238   | 0.30776                         | 0             |
| 06/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | P            | Foreign Exchange Future | 0.35688   | 0.37342                         | 0             |

| Date       | Contract Details                | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2011 | \$ / R MAXI On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.32396   | 0.33994                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      |        |              | Foreign Exchange Future | 10.89960  | 10.94780                        | 47,902        |
| 06/07/2011 | £ / R On 19 September 2011      | 11.50  | C            | Foreign Exchange Future | 0.07700   | 0.08900                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      | 11.55  | C            | Foreign Exchange Future | 0.07000   | 0.08100                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      | 11.45  | C            | Foreign Exchange Future | 0.08500   | 0.09700                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      | 11.65  | C            | Foreign Exchange Future | 0.05800   | 0.06700                         | 8,945         |
| 06/07/2011 | £ / R On 19 September 2011      | 12.10  | C            | Foreign Exchange Future | 0.02500   | 0.02900                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      | 11.00  | C            | Foreign Exchange Future | 0.20000   | 0.22400                         | 3,455         |
| 06/07/2011 | £ / R On 19 September 2011      | 10.50  | C            | Foreign Exchange Future | 0.49600   | 0.53600                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      | 11.20  | C            | Foreign Exchange Future | 0.13800   | 0.15600                         | 1,200         |
| 06/07/2011 | £ / R On 19 September 2011      | 10.85  | C            | Foreign Exchange Future | 0.26700   | 0.29900                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      | 10.95  | C            | Foreign Exchange Future | 0.22000   | 0.24500                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      | 11.10  | C            | Foreign Exchange Future | 0.16600   | 0.18700                         | 630           |
| 06/07/2011 | £ / R On 19 September 2011      | 11.15  | C            | Foreign Exchange Future | 0.15100   | 0.17100                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      | 11.90  | C            | Foreign Exchange Future | 0.03600   | 0.04200                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      | 11.75  | C            | Foreign Exchange Future | 0.04800   | 0.05500                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      | 11.80  | C            | Foreign Exchange Future | 0.04400   | 0.05000                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      | 11.25  | C            | Foreign Exchange Future | 0.12500   | 0.14200                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      | 10.75  | C            | Foreign Exchange Future | 0.32500   | 0.35900                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      | 11.70  | C            | Foreign Exchange Future | 0.05300   | 0.06100                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      | 10.65  | C            | Foreign Exchange Future | 0.38900   | 0.42600                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      | 11.85  | C            | Foreign Exchange Future | 0.04000   | 0.04600                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      | 11.85  | P            | Foreign Exchange Future | 0.99000   | 0.94800                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      | 10.65  | P            | Foreign Exchange Future | 0.13900   | 0.12800                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      | 11.70  | P            | Foreign Exchange Future | 0.85300   | 0.81300                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      | 10.75  | P            | Foreign Exchange Future | 0.17500   | 0.16100                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      | 11.25  | P            | Foreign Exchange Future | 0.47500   | 0.44400                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      | 11.80  | P            | Foreign Exchange Future | 0.94400   | 0.90200                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      | 11.75  | P            | Foreign Exchange Future | 0.89800   | 0.85700                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      | 11.90  | P            | Foreign Exchange Future | 1.03600   | 0.99400                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      | 11.15  | P            | Foreign Exchange Future | 0.40100   | 0.37300                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011      | 10.95  | P            | Foreign Exchange Future | 0.27000   | 0.24700                         | 1,200         |
| 06/07/2011 | £ / R On 19 September 2011      | 11.20  | P            | Foreign Exchange Future | 0.43800   | 0.40800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2011 | £ / R On 19 September 2011 | 10.85  | P            | Foreign Exchange Future | 0.21700   | 0.20100                         | 630           |
| 06/07/2011 | £ / R On 19 September 2011 | 11.10  | P            | Foreign Exchange Future | 0.36600   | 0.33900                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011 | 10.50  | P            | Foreign Exchange Future | 0.09600   | 0.08800                         | 5,490         |
| 06/07/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 1.22500   | 1.18100                         | 200           |
| 06/07/2011 | £ / R On 19 September 2011 | 11.00  | P            | Foreign Exchange Future | 0.30000   | 0.27600                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.80800   | 0.76900                         | 100           |
| 06/07/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.63500   | 0.59900                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.72000   | 0.68300                         | 0             |
| 06/07/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.67700   | 0.64100                         | 200           |
| 06/07/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.03740  | 11.08520                        | 9,978         |
| 06/07/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.21500   | 0.22800                         | 0             |
| 06/07/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.20400   | 0.21600                         | 0             |
| 06/07/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.22700   | 0.24000                         | 0             |
| 06/07/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.12200   | 0.12900                         | 0             |
| 06/07/2011 | £ / R On 19 December 2011  | 10.70  | C            | Foreign Exchange Future | 0.58800   | 0.62100                         | 0             |
| 06/07/2011 | £ / R On 19 December 2011  | 11.30  | C            | Foreign Exchange Future | 0.31100   | 0.32800                         | 0             |
| 06/07/2011 | £ / R On 19 December 2011  | 11.90  | C            | Foreign Exchange Future | 0.16600   | 0.17600                         | 0             |
| 06/07/2011 | £ / R On 19 December 2011  | 11.75  | C            | Foreign Exchange Future | 0.19400   | 0.20500                         | 0             |
| 06/07/2011 | £ / R On 19 December 2011  | 10.50  | C            | Foreign Exchange Future | 0.71800   | 0.75300                         | 0             |
| 06/07/2011 | £ / R On 19 December 2011  | 10.50  | P            | Foreign Exchange Future | 0.18100   | 0.16800                         | 0             |
| 06/07/2011 | £ / R On 19 December 2011  | 11.75  | P            | Foreign Exchange Future | 0.90700   | 0.87000                         | 0             |
| 06/07/2011 | £ / R On 19 December 2011  | 11.90  | P            | Foreign Exchange Future | 1.02900   | 0.99100                         | 0             |
| 06/07/2011 | £ / R On 19 December 2011  | 11.30  | P            | Foreign Exchange Future | 0.57400   | 0.54300                         | 0             |
| 06/07/2011 | £ / R On 19 December 2011  | 10.70  | P            | Foreign Exchange Future | 0.25100   | 0.23600                         | 0             |
| 06/07/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.28500   | 1.24400                         | 250           |
| 06/07/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.79000   | 0.75500                         | 0             |
| 06/07/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.86700   | 0.83100                         | 0             |
| 06/07/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.82800   | 0.79300                         | 0             |
| 06/07/2011 | £ / R On 19 March 2012     |        |              | Foreign Exchange Future | 11.18020  | 11.22750                        | 2,814         |
| 06/07/2011 | £ / R On 19 March 2012     | 11.45  | C            | Foreign Exchange Future | 0.43700   | 0.45600                         | 0             |
| 06/07/2011 | £ / R On 19 March 2012     | 11.50  | C            | Foreign Exchange Future | 0.42000   | 0.43900                         | 0             |
| 06/07/2011 | £ / R On 19 March 2012     | 11.40  | C            | Foreign Exchange Future | 0.45400   | 0.47300                         | 0             |
| 06/07/2011 | £ / R On 19 March 2012     | 11.55  | C            | Foreign Exchange Future | 0.40400   | 0.42200                         | 0             |
| 06/07/2011 | £ / R On 19 March 2012     | 11.90  | C            | Foreign Exchange Future | 0.31000   | 0.32400                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2011 | £ / R On 19 March 2012     | 11.00  | C            | Foreign Exchange Future | 0.62500   | 0.65300                         | 0             |
| 06/07/2011 | £ / R On 19 March 2012     | 11.80  | C            | Foreign Exchange Future | 0.33400   | 0.34900                         | 0             |
| 06/07/2011 | £ / R On 19 March 2012     | 12.30  | C            | Foreign Exchange Future | 0.23000   | 0.24000                         | 0             |
| 06/07/2011 | £ / R On 19 March 2012     | 11.35  | C            | Foreign Exchange Future | 0.47100   | 0.49200                         | 0             |
| 06/07/2011 | £ / R On 19 March 2012     | 10.90  | C            | Foreign Exchange Future | 0.67800   | 0.70700                         | 0             |
| 06/07/2011 | £ / R On 19 March 2012     | 11.10  | C            | Foreign Exchange Future | 0.57500   | 0.60200                         | 0             |
| 06/07/2011 | £ / R On 19 March 2012     | 11.70  | C            | Foreign Exchange Future | 0.36000   | 0.37600                         | 0             |
| 06/07/2011 | £ / R On 19 March 2012     | 11.70  | P            | Foreign Exchange Future | 0.88000   | 0.84900                         | 0             |
| 06/07/2011 | £ / R On 19 March 2012     | 11.10  | P            | Foreign Exchange Future | 0.49500   | 0.47500                         | 0             |
| 06/07/2011 | £ / R On 19 March 2012     | 10.90  | P            | Foreign Exchange Future | 0.39800   | 0.38000                         | 0             |
| 06/07/2011 | £ / R On 19 March 2012     | 11.35  | P            | Foreign Exchange Future | 0.64100   | 0.61500                         | 0             |
| 06/07/2011 | £ / R On 19 March 2012     | 12.30  | P            | Foreign Exchange Future | 1.35000   | 1.31300                         | 0             |
| 06/07/2011 | £ / R On 19 March 2012     | 11.80  | P            | Foreign Exchange Future | 0.95400   | 0.92200                         | 0             |
| 06/07/2011 | £ / R On 19 March 2012     | 11.00  | P            | Foreign Exchange Future | 0.44500   | 0.42600                         | 0             |
| 06/07/2011 | £ / R On 19 March 2012     | 11.90  | P            | Foreign Exchange Future | 1.03000   | 0.99700                         | 0             |
| 06/07/2011 | £ / R On 19 March 2012     | 11.55  | P            | Foreign Exchange Future | 0.77400   | 0.74500                         | 0             |
| 06/07/2011 | £ / R On 19 March 2012     | 11.40  | P            | Foreign Exchange Future | 0.67400   | 0.64600                         | 0             |
| 06/07/2011 | £ / R On 19 March 2012     | 11.50  | P            | Foreign Exchange Future | 0.74000   | 0.71200                         | 0             |
| 06/07/2011 | £ / R On 19 March 2012     | 11.45  | P            | Foreign Exchange Future | 0.70700   | 0.67900                         | 0             |
| 06/07/2011 | £ / R On 18 June 2012      |        |              | Foreign Exchange Future | 11.33230  | 11.37840                        | 0             |
| 06/07/2011 | £ / R On 18 June 2012      | 11.85  | C            | Foreign Exchange Future | 0.46200   | 0.47600                         | 0             |
| 06/07/2011 | £ / R On 18 June 2012      | 11.90  | C            | Foreign Exchange Future | 0.44800   | 0.46200                         | 0             |
| 06/07/2011 | £ / R On 18 June 2012      | 11.80  | C            | Foreign Exchange Future | 0.47700   | 0.49100                         | 0             |
| 06/07/2011 | £ / R On 18 June 2012      | 11.80  | P            | Foreign Exchange Future | 0.94500   | 0.91300                         | 0             |
| 06/07/2011 | £ / R On 18 June 2012      | 11.90  | P            | Foreign Exchange Future | 1.01600   | 0.98400                         | 0             |
| 06/07/2011 | £ / R On 18 June 2012      | 11.85  | P            | Foreign Exchange Future | 0.98000   | 0.94800                         | 0             |
| 06/07/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08450   | 0.08400                         | 12,348        |
| 06/07/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00521   | 0.00487                         | 0             |
| 06/07/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00098   | 0.00093                         | 0             |
| 06/07/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01452   | 0.01403                         | 0             |
| 06/07/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00002   | 0.00003                         | 0             |
| 06/07/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41550  | 11.41600                        | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00648   | 0.00693                         | 0             |
| 06/07/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00071   | 0.00087                         | 0             |
| 06/07/2011 | ¥ / R On 19 December 2011  |        |              | Foreign Exchange Future | 0.08570   | 0.08520                         | 0             |
| 06/07/2011 | ¥ / R On 19 December 2011  | 0.08   | C            | Foreign Exchange Future | 0.00760   | 0.00726                         | 0             |
| 06/07/2011 | ¥ / R On 19 December 2011  | 0.09   | C            | Foreign Exchange Future | 0.00309   | 0.00295                         | 0             |
| 06/07/2011 | ¥ / R On 19 December 2011  | 0.07   | C            | Foreign Exchange Future | 0.01591   | 0.01544                         | 0             |
| 06/07/2011 | ¥ / R On 19 December 2011  | 0.07   | P            | Foreign Exchange Future | 0.00021   | 0.00024                         | 0             |
| 06/07/2011 | ¥ / R On 19 December 2011  | 0.09   | P            | Foreign Exchange Future | 0.00739   | 0.00775                         | 0             |
| 06/07/2011 | ¥ / R On 19 December 2011  | 0.08   | P            | Foreign Exchange Future | 0.00190   | 0.00206                         | 0             |
| 06/07/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.75170   | 9.82410                         | 58,692        |
| 06/07/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.25800   | 0.30700                         | 0             |
| 06/07/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.22900   | 0.27600                         | 0             |
| 06/07/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.28800   | 0.34000                         | 0             |
| 06/07/2011 | € / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.18100   | 0.21900                         | 5,655         |
| 06/07/2011 | € / R On 19 September 2011 | 10.40  | C            | Foreign Exchange Future | 0.04400   | 0.05400                         | 3,590         |
| 06/07/2011 | € / R On 19 September 2011 | 9.30   | C            | Foreign Exchange Future | 0.50700   | 0.56900                         | 0             |
| 06/07/2011 | € / R On 19 September 2011 | 10.25  | C            | Foreign Exchange Future | 0.06300   | 0.07800                         | 6,195         |
| 06/07/2011 | € / R On 19 September 2011 | 10.00  | C            | Foreign Exchange Future | 0.11500   | 0.13900                         | 0             |
| 06/07/2011 | € / R On 19 September 2011 | 10.65  | C            | Foreign Exchange Future | 0.02400   | 0.03000                         | 0             |
| 06/07/2011 | € / R On 19 September 2011 | 9.40   | C            | Foreign Exchange Future | 0.42800   | 0.48700                         | 0             |
| 06/07/2011 | € / R On 19 September 2011 | 10.55  | C            | Foreign Exchange Future | 0.03100   | 0.03800                         | 0             |
| 06/07/2011 | € / R On 19 September 2011 | 10.60  | C            | Foreign Exchange Future | 0.02700   | 0.03400                         | 0             |
| 06/07/2011 | € / R On 19 September 2011 | 10.60  | P            | Foreign Exchange Future | 0.87500   | 0.81000                         | 0             |
| 06/07/2011 | € / R On 19 September 2011 | 10.55  | P            | Foreign Exchange Future | 0.82900   | 0.76400                         | 0             |
| 06/07/2011 | € / R On 19 September 2011 | 9.40   | P            | Foreign Exchange Future | 0.07600   | 0.06300                         | 0             |
| 06/07/2011 | € / R On 19 September 2011 | 10.65  | P            | Foreign Exchange Future | 0.92200   | 0.85600                         | 0             |
| 06/07/2011 | € / R On 19 September 2011 | 10.00  | P            | Foreign Exchange Future | 0.36300   | 0.31500                         | 0             |
| 06/07/2011 | € / R On 19 September 2011 | 10.25  | P            | Foreign Exchange Future | 0.56100   | 0.50400                         | 0             |
| 06/07/2011 | € / R On 19 September 2011 | 9.30   | P            | Foreign Exchange Future | 0.05500   | 0.04500                         | 6,195         |
| 06/07/2011 | € / R On 19 September 2011 | 10.40  | P            | Foreign Exchange Future | 0.69200   | 0.63000                         | 0             |
| 06/07/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.13600   | 0.11600                         | 2,065         |
| 06/07/2011 | € / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 0.22900   | 0.19500                         | 0             |
| 06/07/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.17700   | 0.15200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.15600   | 0.13300                         | 0             |
| 06/07/2011 | € / R On 19 December 2011  |        |              | Foreign Exchange Future | 9.85790   | 9.92950                         | 4,928         |
| 06/07/2011 | € / R On 19 December 2011  | 9.80   | C            | Foreign Exchange Future | 0.37100   | 0.41100                         | 0             |
| 06/07/2011 | € / R On 19 December 2011  | 9.85   | C            | Foreign Exchange Future | 0.34700   | 0.38500                         | 0             |
| 06/07/2011 | € / R On 19 December 2011  | 9.75   | C            | Foreign Exchange Future | 0.39700   | 0.43800                         | 0             |
| 06/07/2011 | € / R On 19 December 2011  | 10.00  | C            | Foreign Exchange Future | 0.28700   | 0.31600                         | 0             |
| 06/07/2011 | € / R On 19 December 2011  | 9.55   | C            | Foreign Exchange Future | 0.51100   | 0.55900                         | 0             |
| 06/07/2011 | € / R On 19 December 2011  | 9.40   | C            | Foreign Exchange Future | 0.60800   | 0.66200                         | 0             |
| 06/07/2011 | € / R On 19 December 2011  | 9.30   | C            | Foreign Exchange Future | 0.67900   | 0.73600                         | 0             |
| 06/07/2011 | € / R On 19 December 2011  | 9.30   | P            | Foreign Exchange Future | 0.12100   | 0.10700                         | 0             |
| 06/07/2011 | € / R On 19 December 2011  | 9.40   | P            | Foreign Exchange Future | 0.15000   | 0.13300                         | 0             |
| 06/07/2011 | € / R On 19 December 2011  | 9.55   | P            | Foreign Exchange Future | 0.20300   | 0.18000                         | 0             |
| 06/07/2011 | € / R On 19 December 2011  | 10.00  | P            | Foreign Exchange Future | 0.42900   | 0.38700                         | 0             |
| 06/07/2011 | € / R On 19 December 2011  | 9.75   | P            | Foreign Exchange Future | 0.28900   | 0.25900                         | 0             |
| 06/07/2011 | € / R On 19 December 2011  | 9.85   | P            | Foreign Exchange Future | 0.33900   | 0.30600                         | 0             |
| 06/07/2011 | € / R On 19 December 2011  | 9.80   | P            | Foreign Exchange Future | 0.31300   | 0.28200                         | 0             |
| 06/07/2011 | € / R On 19 March 2012     |        |              | Foreign Exchange Future | 9.96620   | 10.03680                        | 8,003         |
| 06/07/2011 | € / R On 19 March 2012     | 10.10  | C            | Foreign Exchange Future | 0.38400   | 0.41500                         | 0             |
| 06/07/2011 | € / R On 19 March 2012     | 10.15  | C            | Foreign Exchange Future | 0.36600   | 0.39600                         | 0             |
| 06/07/2011 | € / R On 19 March 2012     | 10.05  | C            | Foreign Exchange Future | 0.40200   | 0.43400                         | 0             |
| 06/07/2011 | € / R On 19 March 2012     | 9.05   | C            | Foreign Exchange Future | 1.01600   | 1.07600                         | 0             |
| 06/07/2011 | € / R On 19 March 2012     | 10.25  | C            | Foreign Exchange Future | 0.33400   | 0.36100                         | 0             |
| 06/07/2011 | € / R On 19 March 2012     | 9.80   | C            | Foreign Exchange Future | 0.51800   | 0.56100                         | 0             |
| 06/07/2011 | € / R On 19 March 2012     | 9.00   | C            | Foreign Exchange Future | 1.05600   | 1.12000                         | 0             |
| 06/07/2011 | € / R On 19 March 2012     | 10.60  | C            | Foreign Exchange Future | 0.24300   | 0.26300                         | 0             |
| 06/07/2011 | € / R On 19 March 2012     | 9.90   | C            | Foreign Exchange Future | 0.46800   | 0.50700                         | 0             |
| 06/07/2011 | € / R On 19 March 2012     | 9.90   | P            | Foreign Exchange Future | 0.40200   | 0.37000                         | 0             |
| 06/07/2011 | € / R On 19 March 2012     | 10.60  | P            | Foreign Exchange Future | 0.87700   | 0.82600                         | 0             |
| 06/07/2011 | € / R On 19 March 2012     | 9.00   | P            | Foreign Exchange Future | 0.09000   | 0.08300                         | 0             |
| 06/07/2011 | € / R On 19 March 2012     | 9.80   | P            | Foreign Exchange Future | 0.35200   | 0.32400                         | 0             |
| 06/07/2011 | € / R On 19 March 2012     | 10.25  | P            | Foreign Exchange Future | 0.61800   | 0.57400                         | 0             |
| 06/07/2011 | € / R On 19 March 2012     | 9.05   | P            | Foreign Exchange Future | 0.10000   | 0.08900                         | 0             |
| 06/07/2011 | € / R On 19 March 2012     | 10.05  | P            | Foreign Exchange Future | 0.48600   | 0.44700                         | 0             |
| 06/07/2011 | € / R On 19 March 2012     | 10.15  | P            | Foreign Exchange Future | 0.55000   | 0.50900                         | 0             |



| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2011 | € / R On 19 March 2012        | 10.10  | P            | Foreign Exchange Future | 0.51800   | 0.47800                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.23150   | 7.21170                         | 25,666        |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.59300   | 0.57500                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.54600   | 0.52900                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.64100   | 0.62300                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.05100   | 0.04700                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.06100   | 0.05700                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.28400   | 0.27100                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.14500   | 0.13600                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.04200   | 0.04000                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.17600   | 0.16600                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | C            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.50000   | 0.48300                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.45400   | 0.43800                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.21000   | 0.19800                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.07300   | 0.06800                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.24200   | 0.25600                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 0.82600   | 0.84500                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 0.92400   | 0.94300                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.07900   | 0.08600                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.02300   | 0.02600                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 0.77800   | 0.79600                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.01900   | 0.02100                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | P            | Foreign Exchange Future | 0.72900   | 0.74800                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.09500   | 0.10400                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.36100   | 0.37800                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.11400   | 0.12400                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.05300   | 0.05900                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.28000   | 0.29500                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.32000   | 0.33500                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 06/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 06/07/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.24960   | 7.22910                         | 890           |
| 06/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.64100   | 0.62300                         | 0             |
| 06/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.59900   | 0.58200                         | 0             |
| 06/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.19100   | 0.18200                         | 0             |
| 06/07/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.68400   | 0.66600                         | 0             |
| 06/07/2011 | AU\$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.13300   | 0.12700                         | 0             |
| 06/07/2011 | AU\$ / R On 19 December 2011  | 7.50   | P            | Foreign Exchange Future | 0.38300   | 0.39800                         | 0             |
| 06/07/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.03400   | 0.03700                         | 0             |
| 06/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.24100   | 0.25300                         | 0             |
| 06/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.04900   | 0.05300                         | 0             |
| 06/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.04100   | 0.04400                         | 0             |
| 06/07/2011 | AU\$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.27110   | 7.25000                         | 4             |
| 06/07/2011 | AU\$ / R On 19 March 2012     | 7.25   | C            | Foreign Exchange Future | 0.27900   | 0.26600                         | 0             |
| 06/07/2011 | AU\$ / R On 19 March 2012     | 7.30   | C            | Foreign Exchange Future | 0.25500   | 0.24600                         | 0             |
| 06/07/2011 | AU\$ / R On 19 March 2012     | 7.20   | C            | Foreign Exchange Future | 0.30500   | 0.29100                         | 0             |
| 06/07/2011 | AU\$ / R On 19 March 2012     | 7.40   | C            | Foreign Exchange Future | 0.21700   | 0.21000                         | 0             |
| 06/07/2011 | AU\$ / R On 19 March 2012     | 6.95   | C            | Foreign Exchange Future | 0.45600   | 0.44200                         | 0             |
| 06/07/2011 | AU\$ / R On 19 March 2012     | 7.75   | C            | Foreign Exchange Future | 0.12100   | 0.12100                         | 0             |
| 06/07/2011 | AU\$ / R On 19 March 2012     | 7.45   | C            | Foreign Exchange Future | 0.20000   | 0.19400                         | 0             |
| 06/07/2011 | AU\$ / R On 19 March 2012     | 6.20   | C            | Foreign Exchange Future | 1.08700   | 1.06700                         | 0             |
| 06/07/2011 | AU\$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 0.42300   | 0.40900                         | 0             |
| 06/07/2011 | AU\$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.15200   | 0.15900                         | 0             |
| 06/07/2011 | AU\$ / R On 19 March 2012     | 6.20   | P            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 06/07/2011 | AU\$ / R On 19 March 2012     | 7.45   | P            | Foreign Exchange Future | 0.37900   | 0.39400                         | 0             |
| 06/07/2011 | AU\$ / R On 19 March 2012     | 7.75   | P            | Foreign Exchange Future | 0.60000   | 0.62100                         | 0             |
| 06/07/2011 | AU\$ / R On 19 March 2012     | 6.95   | P            | Foreign Exchange Future | 0.13500   | 0.14200                         | 0             |
| 06/07/2011 | AU\$ / R On 19 March 2012     | 7.40   | P            | Foreign Exchange Future | 0.34600   | 0.36000                         | 0             |
| 06/07/2011 | AU\$ / R On 19 March 2012     | 7.20   | P            | Foreign Exchange Future | 0.23400   | 0.24100                         | 0             |
| 06/07/2011 | AU\$ / R On 19 March 2012     | 7.30   | P            | Foreign Exchange Future | 0.28400   | 0.29600                         | 0             |
| 06/07/2011 | AU\$ / R On 19 March 2012     | 7.25   | P            | Foreign Exchange Future | 0.25800   | 0.26600                         | 0             |
| 06/07/2011 | AU\$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 8.26650   | 8.25960                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | C            | Foreign Exchange Future | 1.38900   | 1.38900                         | 0             |
| 06/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | C            | Foreign Exchange Future | 1.36200   | 1.36100                         | 0             |
| 06/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | C            | Foreign Exchange Future | 1.42600   | 1.41700                         | 0             |
| 06/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | P            | Foreign Exchange Future | 0.41000   | 0.40700                         | 0             |
| 06/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | P            | Foreign Exchange Future | 0.44600   | 0.45100                         | 0             |
| 06/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | P            | Foreign Exchange Future | 0.42300   | 0.42900                         | 0             |
| 06/07/2011 | CAD/ R On 19 September 2011  |        |              | Foreign Exchange Future | 7.05640   | 7.06170                         | 0             |
| 06/07/2011 | CAD/ R On 19 September 2011  | 7.25   | C            | Foreign Exchange Future | 0.06600   | 0.07100                         | 0             |
| 06/07/2011 | CAD/ R On 19 September 2011  | 7.30   | C            | Foreign Exchange Future | 0.05500   | 0.05900                         | 0             |
| 06/07/2011 | CAD/ R On 19 September 2011  | 7.20   | C            | Foreign Exchange Future | 0.08000   | 0.08500                         | 0             |
| 06/07/2011 | CAD/ R On 19 September 2011  | 7.80   | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 06/07/2011 | CAD/ R On 19 September 2011  | 7.75   | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 06/07/2011 | CAD/ R On 19 September 2011  | 7.85   | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 06/07/2011 | CAD/ R On 19 September 2011  | 7.55   | C            | Foreign Exchange Future | 0.02100   | 0.02300                         | 0             |
| 06/07/2011 | CAD/ R On 19 September 2011  | 6.60   | C            | Foreign Exchange Future | 0.47400   | 0.48100                         | 0             |
| 06/07/2011 | CAD/ R On 19 September 2011  | 7.95   | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 06/07/2011 | CAD/ R On 19 September 2011  | 6.90   | C            | Foreign Exchange Future | 0.22800   | 0.23500                         | 0             |
| 06/07/2011 | CAD/ R On 19 September 2011  | 6.90   | P            | Foreign Exchange Future | 0.07200   | 0.07300                         | 0             |
| 06/07/2011 | CAD/ R On 19 September 2011  | 7.95   | P            | Foreign Exchange Future | 0.89800   | 0.89300                         | 0             |
| 06/07/2011 | CAD/ R On 19 September 2011  | 6.60   | P            | Foreign Exchange Future | 0.01800   | 0.01900                         | 0             |
| 06/07/2011 | CAD/ R On 19 September 2011  | 7.55   | P            | Foreign Exchange Future | 0.51500   | 0.51100                         | 0             |
| 06/07/2011 | CAD/ R On 19 September 2011  | 7.85   | P            | Foreign Exchange Future | 0.80000   | 0.79500                         | 0             |
| 06/07/2011 | CAD/ R On 19 September 2011  | 7.75   | P            | Foreign Exchange Future | 0.70300   | 0.69800                         | 0             |
| 06/07/2011 | CAD/ R On 19 September 2011  | 7.80   | P            | Foreign Exchange Future | 0.75200   | 0.74700                         | 0             |
| 06/07/2011 | CAD/ R On 19 September 2011  | 7.20   | P            | Foreign Exchange Future | 0.22400   | 0.22300                         | 0             |
| 06/07/2011 | CAD/ R On 19 September 2011  | 7.30   | P            | Foreign Exchange Future | 0.29900   | 0.29700                         | 0             |
| 06/07/2011 | CAD/ R On 19 September 2011  | 7.25   | P            | Foreign Exchange Future | 0.26000   | 0.25900                         | 0             |
| 06/07/2011 | CAD/ R On 19 December 2011   |        |              | Foreign Exchange Future | 7.13720   | 7.14140                         | 0             |
| 06/07/2011 | CAD/ R On 19 December 2011   | 7.25   | C            | Foreign Exchange Future | 0.18000   | 0.18300                         | 0             |
| 06/07/2011 | CAD/ R On 19 December 2011   | 7.30   | C            | Foreign Exchange Future | 0.16400   | 0.16700                         | 0             |
| 06/07/2011 | CAD/ R On 19 December 2011   | 7.20   | C            | Foreign Exchange Future | 0.19800   | 0.20100                         | 0             |
| 06/07/2011 | CAD/ R On 19 December 2011   | 7.65   | C            | Foreign Exchange Future | 0.08400   | 0.08600                         | 0             |
| 06/07/2011 | CAD/ R On 19 December 2011   | 6.80   | C            | Foreign Exchange Future | 0.43300   | 0.43700                         | 0             |

| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2011 | CAD/ R On 19 December 2011         | 7.60   | C            | Foreign Exchange Future | 0.09200   | 0.09400                         | 0             |
| 06/07/2011 | CAD/ R On 19 December 2011         | 6.85   | C            | Foreign Exchange Future | 0.39700   | 0.40100                         | 0             |
| 06/07/2011 | CAD/ R On 19 December 2011         | 7.40   | C            | Foreign Exchange Future | 0.13500   | 0.13800                         | 0             |
| 06/07/2011 | CAD/ R On 19 December 2011         | 7.45   | C            | Foreign Exchange Future | 0.12300   | 0.12500                         | 0             |
| 06/07/2011 | CAD/ R On 19 December 2011         | 6.90   | C            | Foreign Exchange Future | 0.36300   | 0.36700                         | 0             |
| 06/07/2011 | CAD/ R On 19 December 2011         | 6.90   | P            | Foreign Exchange Future | 0.12600   | 0.12600                         | 0             |
| 06/07/2011 | CAD/ R On 19 December 2011         | 7.45   | P            | Foreign Exchange Future | 0.43600   | 0.43400                         | 0             |
| 06/07/2011 | CAD/ R On 19 December 2011         | 7.40   | P            | Foreign Exchange Future | 0.39800   | 0.39700                         | 0             |
| 06/07/2011 | CAD/ R On 19 December 2011         | 6.85   | P            | Foreign Exchange Future | 0.11000   | 0.11000                         | 0             |
| 06/07/2011 | CAD/ R On 19 December 2011         | 7.60   | P            | Foreign Exchange Future | 0.55500   | 0.55300                         | 0             |
| 06/07/2011 | CAD/ R On 19 December 2011         | 6.80   | P            | Foreign Exchange Future | 0.09600   | 0.09600                         | 0             |
| 06/07/2011 | CAD/ R On 19 December 2011         | 7.65   | P            | Foreign Exchange Future | 0.59700   | 0.59500                         | 0             |
| 06/07/2011 | CAD/ R On 19 December 2011         | 7.20   | P            | Foreign Exchange Future | 0.26100   | 0.26000                         | 0             |
| 06/07/2011 | CAD/ R On 19 December 2011         | 7.30   | P            | Foreign Exchange Future | 0.32700   | 0.32600                         | 0             |
| 06/07/2011 | CAD/ R On 19 December 2011         | 7.25   | P            | Foreign Exchange Future | 0.29300   | 0.29200                         | 0             |
| 06/07/2011 | CF CANDO CAAD On 19 September 2011 |        |              | Can-Do Future           | 0.03730   | 0.03880                         | 22,388        |
| 06/07/2011 | CF CANDO CAAE On 19 September 2011 |        |              | Can-Do Future           | 0.10160   | 0.09530                         | 21,898        |
| 06/07/2011 | CHF / R On 19 September 2011       |        |              | Foreign Exchange Future | 8.14590   | 8.05230                         | 960           |
| 06/07/2011 | CHF / R On 19 September 2011       | 7.65   | C            | Foreign Exchange Future | 0.54500   | 0.47100                         | 0             |
| 06/07/2011 | CHF / R On 19 September 2011       | 7.70   | C            | Foreign Exchange Future | 0.50400   | 0.43300                         | 0             |
| 06/07/2011 | CHF / R On 19 September 2011       | 7.60   | C            | Foreign Exchange Future | 0.58700   | 0.51000                         | 0             |
| 06/07/2011 | CHF / R On 19 September 2011       | 8.40   | C            | Foreign Exchange Future | 0.12000   | 0.09700                         | 0             |
| 06/07/2011 | CHF / R On 19 September 2011       | 9.05   | C            | Foreign Exchange Future | 0.02700   | 0.02200                         | 0             |
| 06/07/2011 | CHF / R On 19 September 2011       | 9.00   | C            | Foreign Exchange Future | 0.03000   | 0.02400                         | 0             |
| 06/07/2011 | CHF / R On 19 September 2011       | 7.80   | C            | Foreign Exchange Future | 0.42700   | 0.36100                         | 0             |
| 06/07/2011 | CHF / R On 19 September 2011       | 8.95   | C            | Foreign Exchange Future | 0.03400   | 0.02700                         | 0             |
| 06/07/2011 | CHF / R On 19 September 2011       | 8.80   | C            | Foreign Exchange Future | 0.04800   | 0.03900                         | 0             |
| 06/07/2011 | CHF / R On 19 September 2011       | 8.85   | C            | Foreign Exchange Future | 0.04300   | 0.03500                         | 0             |
| 06/07/2011 | CHF / R On 19 September 2011       | 9.10   | C            | Foreign Exchange Future | 0.02400   | 0.02000                         | 0             |
| 06/07/2011 | CHF / R On 19 September 2011       | 7.85   | C            | Foreign Exchange Future | 0.39000   | 0.32700                         | 0             |
| 06/07/2011 | CHF / R On 19 September 2011       | 9.25   | C            | Foreign Exchange Future | 0.01700   | 0.01400                         | 0             |
| 06/07/2011 | CHF / R On 19 September 2011       | 9.25   | P            | Foreign Exchange Future | 1.12100   | 1.21200                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2011 | CHF / R On 19 September 2011 | 7.85   | P            | Foreign Exchange Future | 0.09400   | 0.12500                         | 0             |
| 06/07/2011 | CHF / R On 19 September 2011 | 9.10   | P            | Foreign Exchange Future | 0.97800   | 1.06800                         | 0             |
| 06/07/2011 | CHF / R On 19 September 2011 | 8.85   | P            | Foreign Exchange Future | 0.74700   | 0.83300                         | 0             |
| 06/07/2011 | CHF / R On 19 September 2011 | 8.80   | P            | Foreign Exchange Future | 0.70200   | 0.78700                         | 0             |
| 06/07/2011 | CHF / R On 19 September 2011 | 8.95   | P            | Foreign Exchange Future | 0.83800   | 0.92500                         | 0             |
| 06/07/2011 | CHF / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.08100   | 0.10900                         | 0             |
| 06/07/2011 | CHF / R On 19 September 2011 | 9.00   | P            | Foreign Exchange Future | 0.88400   | 0.97200                         | 0             |
| 06/07/2011 | CHF / R On 19 September 2011 | 9.05   | P            | Foreign Exchange Future | 0.93100   | 1.02000                         | 0             |
| 06/07/2011 | CHF / R On 19 September 2011 | 8.40   | P            | Foreign Exchange Future | 0.37400   | 0.44500                         | 0             |
| 06/07/2011 | CHF / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.04100   | 0.05800                         | 0             |
| 06/07/2011 | CHF / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.05800   | 0.08100                         | 0             |
| 06/07/2011 | CHF / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.04900   | 0.06900                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011  |        |              | Foreign Exchange Future | 8.26480   | 8.16870                         | 25            |
| 06/07/2011 | CHF / R On 19 December 2011  | 8.30   | C            | Foreign Exchange Future | 0.32000   | 0.28100                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011  | 8.35   | C            | Foreign Exchange Future | 0.30100   | 0.26400                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011  | 8.25   | C            | Foreign Exchange Future | 0.34200   | 0.29900                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011  | 8.50   | C            | Foreign Exchange Future | 0.25000   | 0.22000                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011  | 8.15   | C            | Foreign Exchange Future | 0.38900   | 0.33900                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011  | 7.90   | C            | Foreign Exchange Future | 0.53000   | 0.46800                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011  | 8.55   | C            | Foreign Exchange Future | 0.23500   | 0.20700                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011  | 8.90   | C            | Foreign Exchange Future | 0.15400   | 0.13600                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011  | 9.40   | C            | Foreign Exchange Future | 0.08700   | 0.07800                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011  | 9.15   | C            | Foreign Exchange Future | 0.11500   | 0.10200                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011  | 8.45   | C            | Foreign Exchange Future | 0.26600   | 0.23400                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.46900   | 0.41200                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011  | 7.75   | C            | Foreign Exchange Future | 0.63000   | 0.56100                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011  | 8.80   | C            | Foreign Exchange Future | 0.17300   | 0.15300                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011  | 7.65   | C            | Foreign Exchange Future | 0.70200   | 0.62900                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011  | 8.70   | C            | Foreign Exchange Future | 0.19600   | 0.17200                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011  | 8.95   | C            | Foreign Exchange Future | 0.14500   | 0.12800                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011  | 8.60   | C            | Foreign Exchange Future | 0.22100   | 0.19400                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011  | 9.20   | C            | Foreign Exchange Future | 0.10900   | 0.09600                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011  | 9.45   | C            | Foreign Exchange Future | 0.08300   | 0.07400                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011  | 9.45   | P            | Foreign Exchange Future | 1.26800   | 1.35500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 06/07/2011 | CHF / R On 19 December 2011 | 9.20   | P            | Foreign Exchange Future | 1.04400      | 1.12700                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011 | 8.60   | P            | Foreign Exchange Future | 0.55600      | 0.62500                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011 | 8.95   | P            | Foreign Exchange Future | 0.83000      | 0.90900                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011 | 8.70   | P            | Foreign Exchange Future | 0.63100      | 0.70300                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011 | 7.65   | P            | Foreign Exchange Future | 0.08700      | 0.11000                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011 | 8.80   | P            | Foreign Exchange Future | 0.70800      | 0.78400                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011 | 7.75   | P            | Foreign Exchange Future | 0.11500      | 0.14200                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.20400      | 0.24300                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011 | 8.45   | P            | Foreign Exchange Future | 0.45100      | 0.51500                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011 | 9.15   | P            | Foreign Exchange Future | 1.00000      | 1.08300                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 1.22200      | 1.30900                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011 | 8.90   | P            | Foreign Exchange Future | 0.78900      | 0.86700                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011 | 8.55   | P            | Foreign Exchange Future | 0.52000      | 0.58800                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.16500      | 0.19900                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.27400      | 0.32000                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.48500      | 0.55100                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.32700      | 0.38000                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.38600      | 0.44500                         | 0             |
| 06/07/2011 | CHF / R On 19 December 2011 | 8.30   | P            | Foreign Exchange Future | 0.35500      | 0.41200                         | 0             |
| 06/07/2011 | RAIN On 19 September 2011   |        |              | Foreign Exchange Future | 13,848.43000 | 13,870.85000                    | 0             |
| 06/07/2011 | YUAN/R On 19 September 2011 |        |              | Foreign Exchange Future | 1.05630      | 1.05330                         | 0             |
| 06/07/2011 | YUAN/R On 19 September 2011 | 1.10   | C            | Foreign Exchange Future | 0.01210      | 0.01180                         | 0             |
| 06/07/2011 | YUAN/R On 19 September 2011 | 1.15   | C            | Foreign Exchange Future | 0.00500      | 0.00500                         | 0             |
| 06/07/2011 | YUAN/R On 19 September 2011 | 1.05   | C            | Foreign Exchange Future | 0.02860      | 0.02760                         | 0             |
| 06/07/2011 | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.02230      | 0.02430                         | 0             |
| 06/07/2011 | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.09870      | 0.10170                         | 0             |
| 06/07/2011 | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.05580      | 0.05850                         | 0             |
| 06/07/2011 | YUAN/R On 19 December 2011  |        |              | Foreign Exchange Future | 1.07400      | 1.07100                         | 0             |
| 06/07/2011 | YUAN/R On 19 December 2011  | 1.10   | C            | Foreign Exchange Future | 0.03230      | 0.03140                         | 0             |
| 06/07/2011 | YUAN/R On 19 December 2011  | 1.15   | C            | Foreign Exchange Future | 0.01990      | 0.01930                         | 0             |
| 06/07/2011 | YUAN/R On 19 December 2011  | 1.05   | C            | Foreign Exchange Future | 0.05320      | 0.05170                         | 0             |
| 06/07/2011 | YUAN/R On 19 December 2011  | 1.05   | P            | Foreign Exchange Future | 0.02920      | 0.03070                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2011 | YUAN/R On 19 December 2011  | 1.15   | P            | Foreign Exchange Future | 0.09590   | 0.09830                         | 0             |
| 06/07/2011 | YUAN/R On 19 December 2011  | 1.10   | P            | Foreign Exchange Future | 0.05830   | 0.06040                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.74890   | 6.82850                         | 341,755       |
| 07/07/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01000   | 0.01300                         | 3,000         |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.01400   | 0.01900                         | 15,000        |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.03300   | 0.04300                         | 5,000         |
| 07/07/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.14500   | 0.18300                         | 980           |
| 07/07/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.11300   | 0.14400                         | 6,000         |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.03000   | 0.03900                         | 10,000        |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.02100   | 0.02800                         | 200           |
| 07/07/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.19100   | 0.24100                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.25000   | 0.30800                         | 6,060         |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.06800   | 0.08800                         | 6,060         |
| 07/07/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.04200   | 0.05500                         | 8,880         |
| 07/07/2011 | \$ / R On 19 September 2011 | 6.55   | C            | Foreign Exchange Future | 0.28400   | 0.34400                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.16500   | 0.21100                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.05300   | 0.06900                         | 6,000         |
| 07/07/2011 | \$ / R On 19 September 2011 | 6.85   | C            | Foreign Exchange Future | 0.12800   | 0.16200                         | 1,980         |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.02700   | 0.03500                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 6.95   | C            | Foreign Exchange Future | 0.09900   | 0.12700                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.65   | C            | Foreign Exchange Future | 0.01900   | 0.02500                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.06000   | 0.07800                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.08700   | 0.11200                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 6.40   | C            | Foreign Exchange Future | 0.39500   | 0.46400                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.75   | C            | Foreign Exchange Future | 0.01600   | 0.02100                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 5.75   | C            | Foreign Exchange Future | 1.00000   | 1.07900                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.25   | C            | Foreign Exchange Future | 0.04700   | 0.06100                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.02400   | 0.03100                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 5.80   | C            | Foreign Exchange Future | 0.95000   | 1.03000                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/07/2011 | \$ / R On 19 September 2011 | 5.85   | C            | Foreign Exchange Future | 0.90100   | 0.98000                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.22000   | 0.00000                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.70   | C            | Foreign Exchange Future | 0.01800   | 0.02300                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 6.30   | C            | Foreign Exchange Future | 0.47900   | 0.55100                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 5.70   | C            | Foreign Exchange Future | 1.05000   | 1.12900                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.07700   | 0.09900                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.37800   | 0.32100                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 6.30   | P            | Foreign Exchange Future | 0.03000   | 0.02300                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.96900   | 0.89500                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.12100   | 0.00000                         | 200           |
| 07/07/2011 | \$ / R On 19 September 2011 | 5.85   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 1.40900   | 1.33200                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 5.80   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.82500   | 0.75300                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.25   | P            | Foreign Exchange Future | 0.54800   | 0.48300                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.75   | P            | Foreign Exchange Future | 1.01700   | 0.94300                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 6.40   | P            | Foreign Exchange Future | 0.04600   | 0.03600                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.33800   | 0.28400                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.46100   | 0.40000                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.92000   | 0.84700                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 6.95   | P            | Foreign Exchange Future | 0.30000   | 0.24900                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.77800   | 0.70700                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 6.55   | P            | Foreign Exchange Future | 0.08500   | 0.06600                         | 8,880         |
| 07/07/2011 | \$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.16600   | 0.13300                         | 1,980         |
| 07/07/2011 | \$ / R On 19 September 2011 | 6.85   | P            | Foreign Exchange Future | 0.22900   | 0.18400                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.50400   | 0.44100                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.59300   | 0.52700                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 3.05100   | 2.97200                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.41900   | 0.36000                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.14200   | 0.11300                         | 5,980         |
| 07/07/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.10100   | 0.08000                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.87200   | 0.80000                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/07/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.26400   | 0.21600                         | 10,000        |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.73100   | 0.66100                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.19600   | 0.15500                         | 10,000        |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.68400   | 0.61500                         | 2,800         |
| 07/07/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.26100   | 1.18500                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 1.06500   | 0.99100                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.36000   | 1.28300                         | 0             |
| 07/07/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.31000   | 1.23400                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.84060   | 6.92180                         | 42,528        |
| 07/07/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.12800   | 0.15000                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.12000   | 0.14000                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011  | 6.85   | C            | Foreign Exchange Future | 0.26400   | 0.30900                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011  | 6.30   | C            | Foreign Exchange Future | 0.61400   | 0.68200                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011  | 6.35   | C            | Foreign Exchange Future | 0.57500   | 0.64200                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011  | 6.00   | C            | Foreign Exchange Future | 0.86700   | 0.94300                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011  | 7.80   | C            | Foreign Exchange Future | 0.07200   | 0.08400                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011  | 7.60   | C            | Foreign Exchange Future | 0.09200   | 0.10800                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.40200   | 0.45900                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011  | 5.85   | C            | Foreign Exchange Future | 1.00500   | 1.08400                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.13800   | 0.16100                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.31500   | 0.36500                         | 6,425         |
| 07/07/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.05700   | 0.06700                         | 2,962         |
| 07/07/2011 | \$ / R On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.21200   | 0.24600                         | 2,962         |
| 07/07/2011 | \$ / R On 19 December 2011  | 7.25   | C            | Foreign Exchange Future | 0.14800   | 0.17200                         | 5,000         |
| 07/07/2011 | \$ / R On 19 December 2011  | 6.15   | C            | Foreign Exchange Future | 0.73600   | 0.80900                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.10500   | 0.12300                         | 500           |
| 07/07/2011 | \$ / R On 19 December 2011  | 6.45   | C            | Foreign Exchange Future | 0.50200   | 0.56500                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011  | 6.40   | C            | Foreign Exchange Future | 0.53800   | 0.60300                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011  | 6.25   | C            | Foreign Exchange Future | 0.65300   | 0.72300                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011  | 8.05   | C            | Foreign Exchange Future | 0.05400   | 0.06300                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011  | 5.95   | C            | Foreign Exchange Future | 0.91300   | 0.99000                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011  | 7.45   | C            | Foreign Exchange Future | 0.11200   | 0.13100                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.34200   | 0.39500                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011  | 6.80   | C            | Foreign Exchange Future | 0.28900   | 0.33600                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/07/2011 | \$ / R On 19 December 2011 | 7.90   | C            | Foreign Exchange Future | 0.06400   | 0.07500                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 7.70   | C            | Foreign Exchange Future | 0.08100   | 0.09500                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 7.70   | P            | Foreign Exchange Future | 0.94000   | 0.87300                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 1.12300   | 1.05300                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 6.80   | P            | Foreign Exchange Future | 0.24800   | 0.21400                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.20100   | 0.17300                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 7.45   | P            | Foreign Exchange Future | 0.72100   | 0.65900                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 5.95   | P            | Foreign Exchange Future | 0.02200   | 0.01800                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 8.05   | P            | Foreign Exchange Future | 1.26300   | 1.19100                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.06200   | 0.05100                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 6.40   | P            | Foreign Exchange Future | 0.09700   | 0.08100                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 6.45   | P            | Foreign Exchange Future | 0.11100   | 0.09300                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 6.15   | P            | Foreign Exchange Future | 0.04500   | 0.03700                         | 5,000         |
| 07/07/2011 | \$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.76400   | 0.70100                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 7.25   | P            | Foreign Exchange Future | 0.55700   | 0.50000                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.37100   | 0.32400                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 1.21600   | 1.14500                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.59700   | 0.53900                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 6.75   | P            | Foreign Exchange Future | 0.22400   | 0.19300                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 5.85   | P            | Foreign Exchange Future | 0.01400   | 0.01200                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.16100   | 0.13700                         | 5,000         |
| 07/07/2011 | \$ / R On 19 December 2011 | 7.60   | P            | Foreign Exchange Future | 0.85100   | 0.78600                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 7.80   | P            | Foreign Exchange Future | 1.03100   | 0.96200                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 6.00   | P            | Foreign Exchange Future | 0.02600   | 0.02100                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 6.35   | P            | Foreign Exchange Future | 0.08400   | 0.07000                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 6.30   | P            | Foreign Exchange Future | 0.07300   | 0.06000                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 6.85   | P            | Foreign Exchange Future | 0.27300   | 0.23700                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 7.40   | P            | Foreign Exchange Future | 0.67900   | 0.61800                         | 0             |
| 07/07/2011 | \$ / R On 19 December 2011 | 7.35   | P            | Foreign Exchange Future | 0.63700   | 0.57800                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 6.93550   | 7.01890                         | 13,521        |
| 07/07/2011 | \$ / R On 19 March 2012    | 7.04   | C            | Foreign Exchange Future | 0.30900   | 0.34700                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012    | 7.09   | C            | Foreign Exchange Future | 0.29200   | 0.32800                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012    | 6.99   | C            | Foreign Exchange Future | 0.32700   | 0.36800                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 0.32200   | 0.36100                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/07/2011 | \$ / R On 19 March 2012 | 7.15   | C            | Foreign Exchange Future | 0.27200   | 0.30600                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 7.25   | C            | Foreign Exchange Future | 0.24400   | 0.27400                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 6.80   | C            | Foreign Exchange Future | 0.41400   | 0.46500                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 7.20   | C            | Foreign Exchange Future | 0.25700   | 0.29000                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 6.75   | C            | Foreign Exchange Future | 0.44100   | 0.49400                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 7.55   | C            | Foreign Exchange Future | 0.17800   | 0.20100                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 7.95   | C            | Foreign Exchange Future | 0.12100   | 0.13700                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 7.40   | C            | Foreign Exchange Future | 0.20800   | 0.23400                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 8.30   | C            | Foreign Exchange Future | 0.09000   | 0.10100                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 6.70   | C            | Foreign Exchange Future | 0.47000   | 0.52500                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 8.35   | C            | Foreign Exchange Future | 0.08700   | 0.09700                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 6.85   | C            | Foreign Exchange Future | 0.38900   | 0.43700                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 8.00   | C            | Foreign Exchange Future | 0.11600   | 0.13100                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 7.10   | C            | Foreign Exchange Future | 0.28700   | 0.32300                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 6.65   | C            | Foreign Exchange Future | 0.49900   | 0.55600                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 7.45   | C            | Foreign Exchange Future | 0.19700   | 0.22200                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 8.20   | C            | Foreign Exchange Future | 0.09800   | 0.11000                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 7.85   | C            | Foreign Exchange Future | 0.13300   | 0.15000                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 7.85   | P            | Foreign Exchange Future | 1.04800   | 0.98100                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 8.20   | P            | Foreign Exchange Future | 1.36300   | 1.29100                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 7.45   | P            | Foreign Exchange Future | 0.71200   | 0.65300                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 6.65   | P            | Foreign Exchange Future | 0.21400   | 0.18700                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 7.10   | P            | Foreign Exchange Future | 0.45200   | 0.40400                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 8.00   | P            | Foreign Exchange Future | 1.18100   | 1.11200                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 6.85   | P            | Foreign Exchange Future | 0.30400   | 0.26800                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 8.35   | P            | Foreign Exchange Future | 1.50200   | 1.42800                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 6.70   | P            | Foreign Exchange Future | 0.23500   | 0.20600                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 8.30   | P            | Foreign Exchange Future | 1.45500   | 1.38200                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 7.40   | P            | Foreign Exchange Future | 0.67300   | 0.61500                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 7.95   | P            | Foreign Exchange Future | 1.13600   | 1.06800                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 7.55   | P            | Foreign Exchange Future | 0.79300   | 0.73200                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 6.75   | P            | Foreign Exchange Future | 0.25600   | 0.22500                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 7.20   | P            | Foreign Exchange Future | 0.52200   | 0.47100                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012 | 6.80   | P            | Foreign Exchange Future | 0.27900   | 0.24600                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/07/2011 | \$ / R On 19 March 2012     | 7.25   | P            | Foreign Exchange Future | 0.55900   | 0.50500                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012     | 7.15   | P            | Foreign Exchange Future | 0.48700   | 0.43700                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.38700   | 0.34200                         | 1,000         |
| 07/07/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.37800   | 0.33500                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.44300   | 0.39500                         | 0             |
| 07/07/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.41000   | 0.36400                         | 0             |
| 07/07/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 7.03740   | 7.12290                         | 2,000         |
| 07/07/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 0.34400   | 0.38000                         | 0             |
| 07/07/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 0.32900   | 0.36300                         | 0             |
| 07/07/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 0.36000   | 0.39700                         | 0             |
| 07/07/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.52300   | 0.47400                         | 0             |
| 07/07/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.59200   | 0.54000                         | 0             |
| 07/07/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.55700   | 0.50700                         | 0             |
| 07/07/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.14360   | 7.22910                         | 0             |
| 07/07/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.46600   | 0.50700                         | 0             |
| 07/07/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.44900   | 0.48800                         | 0             |
| 07/07/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 0.43200   | 0.46900                         | 11,000        |
| 07/07/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 0.48500   | 0.52900                         | 13,000        |
| 07/07/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.49100   | 0.45000                         | 0             |
| 07/07/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.58800   | 0.54000                         | 0             |
| 07/07/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.55500   | 0.50900                         | 0             |
| 07/07/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.52200   | 0.47800                         | 0             |
| 07/07/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 7.24720   | 7.33190                         | 0             |
| 07/07/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 0.40600   | 0.43800                         | 0             |
| 07/07/2011 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.33700   | 0.36300                         | 300           |
| 07/07/2011 | \$ / R On 14 December 2012  | 7.65   | C            | Foreign Exchange Future | 0.42000   | 0.45200                         | 0             |
| 07/07/2011 | \$ / R On 14 December 2012  | 7.75   | C            | Foreign Exchange Future | 0.39400   | 0.42400                         | 0             |
| 07/07/2011 | \$ / R On 14 December 2012  | 7.75   | P            | Foreign Exchange Future | 0.89700   | 0.84200                         | 0             |
| 07/07/2011 | \$ / R On 14 December 2012  | 7.65   | P            | Foreign Exchange Future | 0.82300   | 0.77000                         | 0             |
| 07/07/2011 | \$ / R On 14 December 2012  | 8.00   | P            | Foreign Exchange Future | 1.09000   | 1.03100                         | 0             |
| 07/07/2011 | \$ / R On 14 December 2012  | 7.70   | P            | Foreign Exchange Future | 0.85900   | 0.80600                         | 0             |
| 07/07/2011 | \$ / R On 12 December 2014  |        |              | Foreign Exchange Future | 8.20860   | 8.28450                         | 0             |
| 07/07/2011 | \$ / R On 12 December 2014  | 8.50   | C            | Foreign Exchange Future | 0.96300   | 0.99600                         | 0             |
| 07/07/2011 | \$ / R On 12 December 2014  | 8.00   | C            | Foreign Exchange Future | 1.13500   | 1.17400                         | 200           |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/07/2011 | \$ / R On 12 December 2014       | 8.45   | C            | Foreign Exchange Future | 0.97900   | 1.01200                         | 0             |
| 07/07/2011 | \$ / R On 12 December 2014       | 8.55   | C            | Foreign Exchange Future | 0.94800   | 0.98000                         | 0             |
| 07/07/2011 | \$ / R On 12 December 2014       | 8.55   | P            | Foreign Exchange Future | 1.28900   | 1.24600                         | 0             |
| 07/07/2011 | \$ / R On 12 December 2014       | 8.45   | P            | Foreign Exchange Future | 1.22000   | 1.17800                         | 0             |
| 07/07/2011 | \$ / R On 12 December 2014       | 8.00   | P            | Foreign Exchange Future | 0.92600   | 0.89000                         | 0             |
| 07/07/2011 | \$ / R On 12 December 2014       | 8.50   | P            | Foreign Exchange Future | 1.25400   | 1.21200                         | 0             |
| 07/07/2011 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.00590   | 9.08180                         | 0             |
| 07/07/2011 | \$ / R On 14 December 2015       | 9.20   | C            | Foreign Exchange Future | 1.33900   | 1.37300                         | 0             |
| 07/07/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.32400   | 1.35700                         | 0             |
| 07/07/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.35500   | 1.38900                         | 0             |
| 07/07/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.49900   | 1.45700                         | 0             |
| 07/07/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.56800   | 1.52500                         | 0             |
| 07/07/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.53300   | 1.49100                         | 0             |
| 07/07/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.74890   | 6.82850                         | 321           |
| 07/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.06793   | 0.08800                         | 0             |
| 07/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.06003   | 0.07795                         | 0             |
| 07/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.07696   | 0.09942                         | 0             |
| 07/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.37806   | 0.32092                         | 0             |
| 07/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.46113   | 0.39945                         | 0             |
| 07/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.41903   | 0.35950                         | 0             |
| 07/07/2011 | \$ / R MAXI On 19 December 2011  |        |              | Foreign Exchange Future | 6.84060   | 6.92180                         | 20            |
| 07/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.21164   | 0.24576                         | 0             |
| 07/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | C            | Foreign Exchange Future | 0.19667   | 0.22868                         | 0             |
| 07/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | C            | Foreign Exchange Future | 0.22785   | 0.26418                         | 0             |
| 07/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | P            | Foreign Exchange Future | 0.33725   | 0.29238                         | 0             |
| 07/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | P            | Foreign Exchange Future | 0.40607   | 0.35688                         | 0             |
| 07/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | P            | Foreign Exchange Future | 0.37104   | 0.32396                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011       |        |              | Foreign Exchange Future | 10.77930  | 10.89960                        | 47,963        |
| 07/07/2011 | £ / R On 19 September 2011       | 11.50  | C            | Foreign Exchange Future | 0.05600   | 0.07700                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011       | 11.55  | C            | Foreign Exchange Future | 0.05100   | 0.07000                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011       | 11.45  | C            | Foreign Exchange Future | 0.06200   | 0.08500                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011       | 11.65  | C            | Foreign Exchange Future | 0.04200   | 0.05800                         | 8,945         |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/07/2011 | £ / R On 19 September 2011 | 12.10  | C            | Foreign Exchange Future | 0.01800   | 0.02500                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 11.00  | C            | Foreign Exchange Future | 0.15100   | 0.20000                         | 3,455         |
| 07/07/2011 | £ / R On 19 September 2011 | 10.50  | C            | Foreign Exchange Future | 0.40200   | 0.49600                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 11.20  | C            | Foreign Exchange Future | 0.10200   | 0.13800                         | 1,200         |
| 07/07/2011 | £ / R On 19 September 2011 | 10.85  | C            | Foreign Exchange Future | 0.20200   | 0.26700                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 10.95  | C            | Foreign Exchange Future | 0.16700   | 0.22000                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 11.10  | C            | Foreign Exchange Future | 0.12400   | 0.16600                         | 630           |
| 07/07/2011 | £ / R On 19 September 2011 | 11.15  | C            | Foreign Exchange Future | 0.11200   | 0.15100                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 11.90  | C            | Foreign Exchange Future | 0.02600   | 0.03600                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 11.75  | C            | Foreign Exchange Future | 0.03400   | 0.04800                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 11.80  | C            | Foreign Exchange Future | 0.03100   | 0.04400                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 11.25  | C            | Foreign Exchange Future | 0.09200   | 0.12500                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 10.75  | C            | Foreign Exchange Future | 0.24800   | 0.32500                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 11.70  | C            | Foreign Exchange Future | 0.03800   | 0.05300                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 10.65  | C            | Foreign Exchange Future | 0.30500   | 0.38900                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 11.85  | C            | Foreign Exchange Future | 0.02800   | 0.04000                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 11.85  | P            | Foreign Exchange Future | 1.09900   | 0.99000                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 10.65  | P            | Foreign Exchange Future | 0.17600   | 0.13900                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 11.70  | P            | Foreign Exchange Future | 0.95900   | 0.85300                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 10.75  | P            | Foreign Exchange Future | 0.21900   | 0.17500                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 11.25  | P            | Foreign Exchange Future | 0.56300   | 0.47500                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 11.80  | P            | Foreign Exchange Future | 1.05200   | 0.94400                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 11.75  | P            | Foreign Exchange Future | 1.00500   | 0.89800                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 11.90  | P            | Foreign Exchange Future | 1.14700   | 1.03600                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 11.15  | P            | Foreign Exchange Future | 0.48300   | 0.40100                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 10.95  | P            | Foreign Exchange Future | 0.33800   | 0.27000                         | 1,200         |
| 07/07/2011 | £ / R On 19 September 2011 | 11.20  | P            | Foreign Exchange Future | 0.52300   | 0.43800                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 10.85  | P            | Foreign Exchange Future | 0.27300   | 0.21700                         | 630           |
| 07/07/2011 | £ / R On 19 September 2011 | 11.10  | P            | Foreign Exchange Future | 0.44500   | 0.36600                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 10.50  | P            | Foreign Exchange Future | 0.12300   | 0.09600                         | 5,490         |
| 07/07/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 1.33900   | 1.22500                         | 200           |
| 07/07/2011 | £ / R On 19 September 2011 | 11.00  | P            | Foreign Exchange Future | 0.37200   | 0.30000                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.91300   | 0.80800                         | 100           |
| 07/07/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.73300   | 0.63500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/07/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.82200   | 0.72000                         | 0             |
| 07/07/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.77700   | 0.67700                         | 200           |
| 07/07/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 10.91410  | 11.03740                        | 9,988         |
| 07/07/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.18000   | 0.21500                         | 0             |
| 07/07/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.17100   | 0.20400                         | 0             |
| 07/07/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.19000   | 0.22700                         | 0             |
| 07/07/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.10100   | 0.12200                         | 0             |
| 07/07/2011 | £ / R On 19 December 2011  | 10.70  | C            | Foreign Exchange Future | 0.50700   | 0.58800                         | 0             |
| 07/07/2011 | £ / R On 19 December 2011  | 11.30  | C            | Foreign Exchange Future | 0.26300   | 0.31100                         | 0             |
| 07/07/2011 | £ / R On 19 December 2011  | 11.90  | C            | Foreign Exchange Future | 0.13800   | 0.16600                         | 0             |
| 07/07/2011 | £ / R On 19 December 2011  | 11.75  | C            | Foreign Exchange Future | 0.16200   | 0.19400                         | 0             |
| 07/07/2011 | £ / R On 19 December 2011  | 10.50  | C            | Foreign Exchange Future | 0.62700   | 0.71800                         | 0             |
| 07/07/2011 | £ / R On 19 December 2011  | 10.50  | P            | Foreign Exchange Future | 0.21300   | 0.18100                         | 0             |
| 07/07/2011 | £ / R On 19 December 2011  | 11.75  | P            | Foreign Exchange Future | 0.99800   | 0.90700                         | 0             |
| 07/07/2011 | £ / R On 19 December 2011  | 11.90  | P            | Foreign Exchange Future | 1.12400   | 1.02900                         | 0             |
| 07/07/2011 | £ / R On 19 December 2011  | 11.30  | P            | Foreign Exchange Future | 0.64900   | 0.57400                         | 0             |
| 07/07/2011 | £ / R On 19 December 2011  | 10.70  | P            | Foreign Exchange Future | 0.29300   | 0.25100                         | 0             |
| 07/07/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.38700   | 1.28500                         | 250           |
| 07/07/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.87600   | 0.79000                         | 0             |
| 07/07/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.95700   | 0.86700                         | 0             |
| 07/07/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.91600   | 0.82800                         | 0             |
| 07/07/2011 | £ / R On 19 March 2012     |        |              | Foreign Exchange Future | 11.05350  | 11.18020                        | 2,819         |
| 07/07/2011 | £ / R On 19 March 2012     | 11.45  | C            | Foreign Exchange Future | 0.38800   | 0.43700                         | 0             |
| 07/07/2011 | £ / R On 19 March 2012     | 11.50  | C            | Foreign Exchange Future | 0.37300   | 0.42000                         | 0             |
| 07/07/2011 | £ / R On 19 March 2012     | 11.40  | C            | Foreign Exchange Future | 0.40300   | 0.45400                         | 0             |
| 07/07/2011 | £ / R On 19 March 2012     | 11.55  | C            | Foreign Exchange Future | 0.35900   | 0.40400                         | 0             |
| 07/07/2011 | £ / R On 19 March 2012     | 11.90  | C            | Foreign Exchange Future | 0.27400   | 0.31000                         | 0             |
| 07/07/2011 | £ / R On 19 March 2012     | 11.00  | C            | Foreign Exchange Future | 0.55300   | 0.62500                         | 0             |
| 07/07/2011 | £ / R On 19 March 2012     | 11.80  | C            | Foreign Exchange Future | 0.29600   | 0.33400                         | 0             |
| 07/07/2011 | £ / R On 19 March 2012     | 12.30  | C            | Foreign Exchange Future | 0.20300   | 0.23000                         | 0             |
| 07/07/2011 | £ / R On 19 March 2012     | 11.35  | C            | Foreign Exchange Future | 0.41900   | 0.47100                         | 0             |
| 07/07/2011 | £ / R On 19 March 2012     | 10.90  | C            | Foreign Exchange Future | 0.60200   | 0.67800                         | 0             |
| 07/07/2011 | £ / R On 19 March 2012     | 11.70  | C            | Foreign Exchange Future | 0.31900   | 0.36000                         | 0             |
| 07/07/2011 | £ / R On 19 March 2012     | 11.10  | C            | Foreign Exchange Future | 0.51000   | 0.57500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/07/2011 | £ / R On 19 March 2012     | 11.10  | P            | Foreign Exchange Future | 0.55700   | 0.49500                         | 0             |
| 07/07/2011 | £ / R On 19 March 2012     | 11.70  | P            | Foreign Exchange Future | 0.96600   | 0.88000                         | 0             |
| 07/07/2011 | £ / R On 19 March 2012     | 10.90  | P            | Foreign Exchange Future | 0.44900   | 0.39800                         | 0             |
| 07/07/2011 | £ / R On 19 March 2012     | 11.35  | P            | Foreign Exchange Future | 0.71600   | 0.64100                         | 0             |
| 07/07/2011 | £ / R On 19 March 2012     | 12.30  | P            | Foreign Exchange Future | 1.45000   | 1.35000                         | 0             |
| 07/07/2011 | £ / R On 19 March 2012     | 11.80  | P            | Foreign Exchange Future | 1.04300   | 0.95400                         | 0             |
| 07/07/2011 | £ / R On 19 March 2012     | 11.00  | P            | Foreign Exchange Future | 0.50000   | 0.44500                         | 0             |
| 07/07/2011 | £ / R On 19 March 2012     | 11.90  | P            | Foreign Exchange Future | 1.12100   | 1.03000                         | 0             |
| 07/07/2011 | £ / R On 19 March 2012     | 11.55  | P            | Foreign Exchange Future | 0.85600   | 0.77400                         | 0             |
| 07/07/2011 | £ / R On 19 March 2012     | 11.40  | P            | Foreign Exchange Future | 0.75000   | 0.67400                         | 0             |
| 07/07/2011 | £ / R On 19 March 2012     | 11.50  | P            | Foreign Exchange Future | 0.82000   | 0.74000                         | 0             |
| 07/07/2011 | £ / R On 19 March 2012     | 11.45  | P            | Foreign Exchange Future | 0.78500   | 0.70700                         | 0             |
| 07/07/2011 | £ / R On 18 June 2012      |        |              | Foreign Exchange Future | 11.20160  | 11.33230                        | 0             |
| 07/07/2011 | £ / R On 18 June 2012      | 11.85  | C            | Foreign Exchange Future | 0.41800   | 0.46200                         | 0             |
| 07/07/2011 | £ / R On 18 June 2012      | 11.90  | C            | Foreign Exchange Future | 0.40500   | 0.44800                         | 0             |
| 07/07/2011 | £ / R On 18 June 2012      | 11.80  | C            | Foreign Exchange Future | 0.43100   | 0.47700                         | 0             |
| 07/07/2011 | £ / R On 18 June 2012      | 11.80  | P            | Foreign Exchange Future | 1.02900   | 0.94500                         | 0             |
| 07/07/2011 | £ / R On 18 June 2012      | 11.90  | P            | Foreign Exchange Future | 1.10300   | 1.01600                         | 0             |
| 07/07/2011 | £ / R On 18 June 2012      | 11.85  | P            | Foreign Exchange Future | 1.06600   | 0.98000                         | 0             |
| 07/07/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08310   | 0.08450                         | 12,348        |
| 07/07/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00413   | 0.00521                         | 0             |
| 07/07/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00071   | 0.00098                         | 0             |
| 07/07/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/07/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01313   | 0.01452                         | 0             |
| 07/07/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00003   | 0.00002                         | 0             |
| 07/07/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41690  | 11.41550                        | 0             |
| 07/07/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00761   | 0.00648                         | 0             |
| 07/07/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00103   | 0.00071                         | 0             |
| 07/07/2011 | ¥ / R On 19 December 2011  |        |              | Foreign Exchange Future | 0.08430   | 0.08570                         | 0             |
| 07/07/2011 | ¥ / R On 19 December 2011  | 0.08   | C            | Foreign Exchange Future | 0.00658   | 0.00760                         | 0             |
| 07/07/2011 | ¥ / R On 19 December 2011  | 0.07   | C            | Foreign Exchange Future | 0.01456   | 0.01591                         | 0             |
| 07/07/2011 | ¥ / R On 19 December 2011  | 0.09   | C            | Foreign Exchange Future | 0.00259   | 0.00309                         | 0             |
| 07/07/2011 | ¥ / R On 19 December 2011  | 0.09   | P            | Foreign Exchange Future | 0.00829   | 0.00739                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/07/2011 | ¥ / R On 19 December 2011  | 0.07   | P            | Foreign Exchange Future | 0.00026   | 0.00021                         | 0             |
| 07/07/2011 | ¥ / R On 19 December 2011  | 0.08   | P            | Foreign Exchange Future | 0.00228   | 0.00190                         | 0             |
| 07/07/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.67350   | 9.75170                         | 59,579        |
| 07/07/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.20200   | 0.25800                         | 0             |
| 07/07/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.17700   | 0.22900                         | 0             |
| 07/07/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.23000   | 0.28800                         | 0             |
| 07/07/2011 | € / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.13900   | 0.18100                         | 5,655         |
| 07/07/2011 | € / R On 19 September 2011 | 10.40  | C            | Foreign Exchange Future | 0.03000   | 0.04400                         | 3,590         |
| 07/07/2011 | € / R On 19 September 2011 | 9.30   | C            | Foreign Exchange Future | 0.43700   | 0.50700                         | 0             |
| 07/07/2011 | € / R On 19 September 2011 | 10.25  | C            | Foreign Exchange Future | 0.04400   | 0.06300                         | 6,195         |
| 07/07/2011 | € / R On 19 September 2011 | 10.00  | C            | Foreign Exchange Future | 0.08400   | 0.11500                         | 0             |
| 07/07/2011 | € / R On 19 September 2011 | 10.65  | C            | Foreign Exchange Future | 0.01600   | 0.02400                         | 0             |
| 07/07/2011 | € / R On 19 September 2011 | 9.40   | C            | Foreign Exchange Future | 0.36100   | 0.42800                         | 0             |
| 07/07/2011 | € / R On 19 September 2011 | 10.55  | C            | Foreign Exchange Future | 0.02000   | 0.03100                         | 0             |
| 07/07/2011 | € / R On 19 September 2011 | 10.60  | C            | Foreign Exchange Future | 0.01800   | 0.02700                         | 0             |
| 07/07/2011 | € / R On 19 September 2011 | 10.60  | P            | Foreign Exchange Future | 0.94500   | 0.87500                         | 0             |
| 07/07/2011 | € / R On 19 September 2011 | 10.55  | P            | Foreign Exchange Future | 0.89700   | 0.82900                         | 0             |
| 07/07/2011 | € / R On 19 September 2011 | 9.40   | P            | Foreign Exchange Future | 0.08800   | 0.07600                         | 0             |
| 07/07/2011 | € / R On 19 September 2011 | 10.65  | P            | Foreign Exchange Future | 0.99300   | 0.92200                         | 0             |
| 07/07/2011 | € / R On 19 September 2011 | 10.00  | P            | Foreign Exchange Future | 0.41100   | 0.36300                         | 0             |
| 07/07/2011 | € / R On 19 September 2011 | 10.25  | P            | Foreign Exchange Future | 0.62100   | 0.56100                         | 0             |
| 07/07/2011 | € / R On 19 September 2011 | 9.30   | P            | Foreign Exchange Future | 0.06400   | 0.05500                         | 6,195         |
| 07/07/2011 | € / R On 19 September 2011 | 10.40  | P            | Foreign Exchange Future | 0.75700   | 0.69200                         | 0             |
| 07/07/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.15700   | 0.13600                         | 2,065         |
| 07/07/2011 | € / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 0.26600   | 0.22900                         | 0             |
| 07/07/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.20400   | 0.17700                         | 0             |
| 07/07/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.17900   | 0.15600                         | 0             |
| 07/07/2011 | € / R On 19 December 2011  |        |              | Foreign Exchange Future | 9.77710   | 9.85790                         | 4,928         |
| 07/07/2011 | € / R On 19 December 2011  | 9.80   | C            | Foreign Exchange Future | 0.31500   | 0.37100                         | 0             |
| 07/07/2011 | € / R On 19 December 2011  | 9.85   | C            | Foreign Exchange Future | 0.29600   | 0.34700                         | 0             |
| 07/07/2011 | € / R On 19 December 2011  | 9.75   | C            | Foreign Exchange Future | 0.33900   | 0.39700                         | 0             |
| 07/07/2011 | € / R On 19 December 2011  | 10.00  | C            | Foreign Exchange Future | 0.24400   | 0.28700                         | 0             |
| 07/07/2011 | € / R On 19 December 2011  | 9.55   | C            | Foreign Exchange Future | 0.44600   | 0.51100                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/07/2011 | € / R On 19 December 2011     | 9.40   | C            | Foreign Exchange Future | 0.54000   | 0.60800                         | 0             |
| 07/07/2011 | € / R On 19 December 2011     | 9.30   | C            | Foreign Exchange Future | 0.60900   | 0.67900                         | 0             |
| 07/07/2011 | € / R On 19 December 2011     | 9.30   | P            | Foreign Exchange Future | 0.13200   | 0.12100                         | 0             |
| 07/07/2011 | € / R On 19 December 2011     | 9.40   | P            | Foreign Exchange Future | 0.16300   | 0.15000                         | 0             |
| 07/07/2011 | € / R On 19 December 2011     | 9.55   | P            | Foreign Exchange Future | 0.21900   | 0.20300                         | 0             |
| 07/07/2011 | € / R On 19 December 2011     | 10.00  | P            | Foreign Exchange Future | 0.46700   | 0.42900                         | 0             |
| 07/07/2011 | € / R On 19 December 2011     | 9.75   | P            | Foreign Exchange Future | 0.31200   | 0.28900                         | 0             |
| 07/07/2011 | € / R On 19 December 2011     | 9.85   | P            | Foreign Exchange Future | 0.36900   | 0.33900                         | 0             |
| 07/07/2011 | € / R On 19 December 2011     | 9.80   | P            | Foreign Exchange Future | 0.33800   | 0.31300                         | 0             |
| 07/07/2011 | € / R On 19 March 2012        |        |              | Foreign Exchange Future | 9.88230   | 9.96620                         | 8,003         |
| 07/07/2011 | € / R On 19 March 2012        | 10.10  | C            | Foreign Exchange Future | 0.34600   | 0.38400                         | 0             |
| 07/07/2011 | € / R On 19 March 2012        | 10.15  | C            | Foreign Exchange Future | 0.33000   | 0.36600                         | 0             |
| 07/07/2011 | € / R On 19 March 2012        | 10.05  | C            | Foreign Exchange Future | 0.36300   | 0.40200                         | 0             |
| 07/07/2011 | € / R On 19 March 2012        | 9.05   | C            | Foreign Exchange Future | 0.94600   | 1.01600                         | 0             |
| 07/07/2011 | € / R On 19 March 2012        | 10.25  | C            | Foreign Exchange Future | 0.30100   | 0.33400                         | 0             |
| 07/07/2011 | € / R On 19 March 2012        | 9.80   | C            | Foreign Exchange Future | 0.46600   | 0.51800                         | 0             |
| 07/07/2011 | € / R On 19 March 2012        | 9.00   | C            | Foreign Exchange Future | 0.98500   | 1.05600                         | 0             |
| 07/07/2011 | € / R On 19 March 2012        | 9.90   | C            | Foreign Exchange Future | 0.41800   | 0.46800                         | 0             |
| 07/07/2011 | € / R On 19 March 2012        | 10.60  | C            | Foreign Exchange Future | 0.21800   | 0.24300                         | 0             |
| 07/07/2011 | € / R On 19 March 2012        | 10.60  | P            | Foreign Exchange Future | 0.93600   | 0.87700                         | 0             |
| 07/07/2011 | € / R On 19 March 2012        | 9.90   | P            | Foreign Exchange Future | 0.43600   | 0.40200                         | 0             |
| 07/07/2011 | € / R On 19 March 2012        | 9.00   | P            | Foreign Exchange Future | 0.10300   | 0.09000                         | 0             |
| 07/07/2011 | € / R On 19 March 2012        | 9.80   | P            | Foreign Exchange Future | 0.38400   | 0.35200                         | 0             |
| 07/07/2011 | € / R On 19 March 2012        | 10.25  | P            | Foreign Exchange Future | 0.66900   | 0.61800                         | 0             |
| 07/07/2011 | € / R On 19 March 2012        | 9.05   | P            | Foreign Exchange Future | 0.11400   | 0.10000                         | 0             |
| 07/07/2011 | € / R On 19 March 2012        | 10.05  | P            | Foreign Exchange Future | 0.53100   | 0.48600                         | 0             |
| 07/07/2011 | € / R On 19 March 2012        | 10.15  | P            | Foreign Exchange Future | 0.59800   | 0.55000                         | 0             |
| 07/07/2011 | € / R On 19 March 2012        | 10.10  | P            | Foreign Exchange Future | 0.56400   | 0.51800                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.20620   | 7.23150                         | 25,666        |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.56900   | 0.59300                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.52200   | 0.54600                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.61600   | 0.64100                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.04500   | 0.05100                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.05400   | 0.06100                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.26400   | 0.28400                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.13100   | 0.14500                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.03700   | 0.04200                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.16000   | 0.17600                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.47600   | 0.50000                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.43100   | 0.45400                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.19200   | 0.21000                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.06400   | 0.07300                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.25800   | 0.24200                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 0.85000   | 0.82600                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 0.94800   | 0.92400                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.08600   | 0.07900                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.02500   | 0.02300                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 0.80100   | 0.77800                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.02000   | 0.01900                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | P            | Foreign Exchange Future | 0.75300   | 0.72900                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.10400   | 0.09500                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.38100   | 0.36100                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.12500   | 0.11400                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.05800   | 0.05300                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.29800   | 0.28000                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.33900   | 0.32000                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 07/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 07/07/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.22220   | 7.24960                         | 890           |
| 07/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.61700   | 0.64100                         | 0             |
| 07/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.57500   | 0.59900                         | 0             |
| 07/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.17800   | 0.19100                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/07/2011 | AU\$ / R On 19 December 2011 | 6.60   | C            | Foreign Exchange Future | 0.65900   | 0.68400                         | 0             |
| 07/07/2011 | AU\$ / R On 19 December 2011 | 7.50   | C            | Foreign Exchange Future | 0.12300   | 0.13300                         | 0             |
| 07/07/2011 | AU\$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.40100   | 0.38300                         | 0             |
| 07/07/2011 | AU\$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.03700   | 0.03400                         | 0             |
| 07/07/2011 | AU\$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.25600   | 0.24100                         | 0             |
| 07/07/2011 | AU\$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.05300   | 0.04900                         | 0             |
| 07/07/2011 | AU\$ / R On 19 December 2011 | 6.65   | P            | Foreign Exchange Future | 0.04500   | 0.04100                         | 0             |
| 07/07/2011 | AU\$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 7.24140   | 7.27110                         | 4             |
| 07/07/2011 | AU\$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 0.26100   | 0.27900                         | 0             |
| 07/07/2011 | AU\$ / R On 19 March 2012    | 7.30   | C            | Foreign Exchange Future | 0.24100   | 0.25500                         | 0             |
| 07/07/2011 | AU\$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 0.28700   | 0.30500                         | 0             |
| 07/07/2011 | AU\$ / R On 19 March 2012    | 7.40   | C            | Foreign Exchange Future | 0.20400   | 0.21700                         | 0             |
| 07/07/2011 | AU\$ / R On 19 March 2012    | 6.95   | C            | Foreign Exchange Future | 0.43500   | 0.45600                         | 0             |
| 07/07/2011 | AU\$ / R On 19 March 2012    | 7.75   | C            | Foreign Exchange Future | 0.11300   | 0.12100                         | 0             |
| 07/07/2011 | AU\$ / R On 19 March 2012    | 7.45   | C            | Foreign Exchange Future | 0.18800   | 0.20000                         | 0             |
| 07/07/2011 | AU\$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 0.40300   | 0.42300                         | 0             |
| 07/07/2011 | AU\$ / R On 19 March 2012    | 6.20   | C            | Foreign Exchange Future | 1.05800   | 1.08700                         | 0             |
| 07/07/2011 | AU\$ / R On 19 March 2012    | 6.20   | P            | Foreign Exchange Future | 0.01700   | 0.01600                         | 0             |
| 07/07/2011 | AU\$ / R On 19 March 2012    | 7.00   | P            | Foreign Exchange Future | 0.16200   | 0.15200                         | 0             |
| 07/07/2011 | AU\$ / R On 19 March 2012    | 7.45   | P            | Foreign Exchange Future | 0.39700   | 0.37900                         | 0             |
| 07/07/2011 | AU\$ / R On 19 March 2012    | 7.75   | P            | Foreign Exchange Future | 0.62200   | 0.60000                         | 0             |
| 07/07/2011 | AU\$ / R On 19 March 2012    | 6.95   | P            | Foreign Exchange Future | 0.14400   | 0.13500                         | 0             |
| 07/07/2011 | AU\$ / R On 19 March 2012    | 7.40   | P            | Foreign Exchange Future | 0.36300   | 0.34600                         | 0             |
| 07/07/2011 | AU\$ / R On 19 March 2012    | 7.20   | P            | Foreign Exchange Future | 0.24600   | 0.23400                         | 0             |
| 07/07/2011 | AU\$ / R On 19 March 2012    | 7.30   | P            | Foreign Exchange Future | 0.30000   | 0.28400                         | 0             |
| 07/07/2011 | AU\$ / R On 19 March 2012    | 7.25   | P            | Foreign Exchange Future | 0.27000   | 0.25800                         | 0             |
| 07/07/2011 | AU\$ / R On 14 December 2015 |        |              | Foreign Exchange Future | 8.26370   | 8.26650                         | 0             |
| 07/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | C            | Foreign Exchange Future | 1.38600   | 1.38900                         | 0             |
| 07/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | C            | Foreign Exchange Future | 1.35900   | 1.36200                         | 0             |
| 07/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | C            | Foreign Exchange Future | 1.42300   | 1.42600                         | 0             |
| 07/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | P            | Foreign Exchange Future | 0.40900   | 0.41000                         | 0             |
| 07/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | P            | Foreign Exchange Future | 0.44500   | 0.44600                         | 0             |
| 07/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | P            | Foreign Exchange Future | 0.42200   | 0.42300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/07/2011 | CAD/ R On 19 September 2011 |        |              | Foreign Exchange Future | 7.03850   | 7.05640                         | 0             |
| 07/07/2011 | CAD/ R On 19 September 2011 | 7.25   | C            | Foreign Exchange Future | 0.06000   | 0.06600                         | 0             |
| 07/07/2011 | CAD/ R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.05000   | 0.05500                         | 0             |
| 07/07/2011 | CAD/ R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.07300   | 0.08000                         | 0             |
| 07/07/2011 | CAD/ R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 07/07/2011 | CAD/ R On 19 September 2011 | 7.75   | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 07/07/2011 | CAD/ R On 19 September 2011 | 7.85   | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 07/07/2011 | CAD/ R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.01800   | 0.02100                         | 0             |
| 07/07/2011 | CAD/ R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.45800   | 0.47400                         | 0             |
| 07/07/2011 | CAD/ R On 19 September 2011 | 7.95   | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 07/07/2011 | CAD/ R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.21600   | 0.22800                         | 0             |
| 07/07/2011 | CAD/ R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.07800   | 0.07200                         | 0             |
| 07/07/2011 | CAD/ R On 19 September 2011 | 7.95   | P            | Foreign Exchange Future | 0.91600   | 0.89800                         | 0             |
| 07/07/2011 | CAD/ R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.02000   | 0.01800                         | 0             |
| 07/07/2011 | CAD/ R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.53000   | 0.51500                         | 0             |
| 07/07/2011 | CAD/ R On 19 September 2011 | 7.85   | P            | Foreign Exchange Future | 0.81800   | 0.80000                         | 0             |
| 07/07/2011 | CAD/ R On 19 September 2011 | 7.75   | P            | Foreign Exchange Future | 0.72000   | 0.70300                         | 0             |
| 07/07/2011 | CAD/ R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.76900   | 0.75200                         | 0             |
| 07/07/2011 | CAD/ R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.23500   | 0.22400                         | 0             |
| 07/07/2011 | CAD/ R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.31200   | 0.29900                         | 0             |
| 07/07/2011 | CAD/ R On 19 September 2011 | 7.25   | P            | Foreign Exchange Future | 0.27200   | 0.26000                         | 0             |
| 07/07/2011 | CAD/ R On 19 December 2011  |        |              | Foreign Exchange Future | 7.11800   | 7.13720                         | 0             |
| 07/07/2011 | CAD/ R On 19 December 2011  | 7.25   | C            | Foreign Exchange Future | 0.17100   | 0.18000                         | 0             |
| 07/07/2011 | CAD/ R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.15500   | 0.16400                         | 0             |
| 07/07/2011 | CAD/ R On 19 December 2011  | 7.20   | C            | Foreign Exchange Future | 0.18800   | 0.19800                         | 0             |
| 07/07/2011 | CAD/ R On 19 December 2011  | 7.65   | C            | Foreign Exchange Future | 0.07900   | 0.08400                         | 0             |
| 07/07/2011 | CAD/ R On 19 December 2011  | 6.80   | C            | Foreign Exchange Future | 0.41600   | 0.43300                         | 0             |
| 07/07/2011 | CAD/ R On 19 December 2011  | 7.60   | C            | Foreign Exchange Future | 0.08700   | 0.09200                         | 0             |
| 07/07/2011 | CAD/ R On 19 December 2011  | 6.85   | C            | Foreign Exchange Future | 0.38000   | 0.39700                         | 0             |
| 07/07/2011 | CAD/ R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.12800   | 0.13500                         | 0             |
| 07/07/2011 | CAD/ R On 19 December 2011  | 6.90   | C            | Foreign Exchange Future | 0.34600   | 0.36300                         | 0             |
| 07/07/2011 | CAD/ R On 19 December 2011  | 7.45   | C            | Foreign Exchange Future | 0.11600   | 0.12300                         | 0             |
| 07/07/2011 | CAD/ R On 19 December 2011  | 7.45   | P            | Foreign Exchange Future | 0.44800   | 0.43600                         | 0             |
| 07/07/2011 | CAD/ R On 19 December 2011  | 6.90   | P            | Foreign Exchange Future | 0.12800   | 0.12600                         | 0             |

| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/07/2011 | CAD/ R On 19 December 2011         | 7.40   | P            | Foreign Exchange Future | 0.41000   | 0.39800                         | 0             |
| 07/07/2011 | CAD/ R On 19 December 2011         | 6.85   | P            | Foreign Exchange Future | 0.11200   | 0.11000                         | 0             |
| 07/07/2011 | CAD/ R On 19 December 2011         | 7.60   | P            | Foreign Exchange Future | 0.56900   | 0.55500                         | 0             |
| 07/07/2011 | CAD/ R On 19 December 2011         | 6.80   | P            | Foreign Exchange Future | 0.09800   | 0.09600                         | 0             |
| 07/07/2011 | CAD/ R On 19 December 2011         | 7.65   | P            | Foreign Exchange Future | 0.61100   | 0.59700                         | 0             |
| 07/07/2011 | CAD/ R On 19 December 2011         | 7.20   | P            | Foreign Exchange Future | 0.27000   | 0.26100                         | 0             |
| 07/07/2011 | CAD/ R On 19 December 2011         | 7.30   | P            | Foreign Exchange Future | 0.33700   | 0.32700                         | 0             |
| 07/07/2011 | CAD/ R On 19 December 2011         | 7.25   | P            | Foreign Exchange Future | 0.30300   | 0.29300                         | 0             |
| 07/07/2011 | CF CANDO CAAD On 19 September 2011 |        |              | Can-Do Future           | 0.04330   | 0.03730                         | 22,388        |
| 07/07/2011 | CF CANDO CAAE On 19 September 2011 |        |              | Can-Do Future           | 0.08000   | 0.10160                         | 21,898        |
| 07/07/2011 | CHF / R On 19 September 2011       |        |              | Foreign Exchange Future | 8.00120   | 8.14590                         | 960           |
| 07/07/2011 | CHF / R On 19 September 2011       | 7.65   | C            | Foreign Exchange Future | 0.42700   | 0.54500                         | 0             |
| 07/07/2011 | CHF / R On 19 September 2011       | 7.70   | C            | Foreign Exchange Future | 0.39000   | 0.50400                         | 0             |
| 07/07/2011 | CHF / R On 19 September 2011       | 7.60   | C            | Foreign Exchange Future | 0.46600   | 0.58700                         | 0             |
| 07/07/2011 | CHF / R On 19 September 2011       | 8.40   | C            | Foreign Exchange Future | 0.08200   | 0.12000                         | 0             |
| 07/07/2011 | CHF / R On 19 September 2011       | 9.05   | C            | Foreign Exchange Future | 0.01800   | 0.02700                         | 0             |
| 07/07/2011 | CHF / R On 19 September 2011       | 9.00   | C            | Foreign Exchange Future | 0.02000   | 0.03000                         | 0             |
| 07/07/2011 | CHF / R On 19 September 2011       | 7.80   | C            | Foreign Exchange Future | 0.32100   | 0.42700                         | 0             |
| 07/07/2011 | CHF / R On 19 September 2011       | 8.95   | C            | Foreign Exchange Future | 0.02200   | 0.03400                         | 0             |
| 07/07/2011 | CHF / R On 19 September 2011       | 8.80   | C            | Foreign Exchange Future | 0.03200   | 0.04800                         | 0             |
| 07/07/2011 | CHF / R On 19 September 2011       | 8.85   | C            | Foreign Exchange Future | 0.02800   | 0.04300                         | 0             |
| 07/07/2011 | CHF / R On 19 September 2011       | 9.10   | C            | Foreign Exchange Future | 0.01600   | 0.02400                         | 0             |
| 07/07/2011 | CHF / R On 19 September 2011       | 7.85   | C            | Foreign Exchange Future | 0.28900   | 0.39000                         | 0             |
| 07/07/2011 | CHF / R On 19 September 2011       | 9.25   | C            | Foreign Exchange Future | 0.01100   | 0.01700                         | 0             |
| 07/07/2011 | CHF / R On 19 September 2011       | 9.25   | P            | Foreign Exchange Future | 1.26000   | 1.12100                         | 0             |
| 07/07/2011 | CHF / R On 19 September 2011       | 7.85   | P            | Foreign Exchange Future | 0.13800   | 0.09400                         | 0             |
| 07/07/2011 | CHF / R On 19 September 2011       | 9.10   | P            | Foreign Exchange Future | 1.11500   | 0.97800                         | 0             |
| 07/07/2011 | CHF / R On 19 September 2011       | 8.85   | P            | Foreign Exchange Future | 0.87700   | 0.74700                         | 0             |
| 07/07/2011 | CHF / R On 19 September 2011       | 8.80   | P            | Foreign Exchange Future | 0.83100   | 0.70200                         | 0             |
| 07/07/2011 | CHF / R On 19 September 2011       | 8.95   | P            | Foreign Exchange Future | 0.97100   | 0.83800                         | 0             |
| 07/07/2011 | CHF / R On 19 September 2011       | 7.80   | P            | Foreign Exchange Future | 0.12000   | 0.08100                         | 0             |
| 07/07/2011 | CHF / R On 19 September 2011       | 9.00   | P            | Foreign Exchange Future | 1.01900   | 0.88400                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/07/2011 | CHF / R On 19 September 2011 | 9.05   | P            | Foreign Exchange Future | 1.06700   | 0.93100                         | 0             |
| 07/07/2011 | CHF / R On 19 September 2011 | 8.40   | P            | Foreign Exchange Future | 0.48100   | 0.37400                         | 0             |
| 07/07/2011 | CHF / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.06500   | 0.04100                         | 0             |
| 07/07/2011 | CHF / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.08900   | 0.05800                         | 0             |
| 07/07/2011 | CHF / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.07600   | 0.04900                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  |        |              | Foreign Exchange Future | 8.11720   | 8.26480                         | 25            |
| 07/07/2011 | CHF / R On 19 December 2011  | 8.30   | C            | Foreign Exchange Future | 0.26000   | 0.32000                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 8.35   | C            | Foreign Exchange Future | 0.24400   | 0.30100                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 8.25   | C            | Foreign Exchange Future | 0.27700   | 0.34200                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 8.50   | C            | Foreign Exchange Future | 0.20300   | 0.25000                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 8.15   | C            | Foreign Exchange Future | 0.31400   | 0.38900                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 7.90   | C            | Foreign Exchange Future | 0.43500   | 0.53000                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 8.55   | C            | Foreign Exchange Future | 0.19000   | 0.23500                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 8.90   | C            | Foreign Exchange Future | 0.12500   | 0.15400                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 9.40   | C            | Foreign Exchange Future | 0.07100   | 0.08700                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 9.15   | C            | Foreign Exchange Future | 0.09300   | 0.11500                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 8.45   | C            | Foreign Exchange Future | 0.21600   | 0.26600                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.38200   | 0.46900                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 7.75   | C            | Foreign Exchange Future | 0.52400   | 0.63000                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 8.80   | C            | Foreign Exchange Future | 0.14000   | 0.17300                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 7.65   | C            | Foreign Exchange Future | 0.59000   | 0.70200                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 8.70   | C            | Foreign Exchange Future | 0.15800   | 0.19600                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 8.95   | C            | Foreign Exchange Future | 0.11800   | 0.14500                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 8.60   | C            | Foreign Exchange Future | 0.17900   | 0.22100                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 9.45   | C            | Foreign Exchange Future | 0.06800   | 0.08300                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 9.20   | C            | Foreign Exchange Future | 0.08800   | 0.10900                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 9.20   | P            | Foreign Exchange Future | 1.17100   | 1.04400                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 9.45   | P            | Foreign Exchange Future | 1.40100   | 1.26800                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 8.60   | P            | Foreign Exchange Future | 0.66200   | 0.55600                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 8.95   | P            | Foreign Exchange Future | 0.95100   | 0.83000                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 8.70   | P            | Foreign Exchange Future | 0.74100   | 0.63100                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 7.65   | P            | Foreign Exchange Future | 0.12300   | 0.08700                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 8.80   | P            | Foreign Exchange Future | 0.82300   | 0.70800                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011  | 7.75   | P            | Foreign Exchange Future | 0.15700   | 0.11500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 07/07/2011 | CHF / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.26500      | 0.20400                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011 | 8.45   | P            | Foreign Exchange Future | 0.54900      | 0.45100                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011 | 9.15   | P            | Foreign Exchange Future | 1.12600      | 1.00000                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 1.35400      | 1.22200                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011 | 8.90   | P            | Foreign Exchange Future | 0.90800      | 0.78900                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011 | 8.55   | P            | Foreign Exchange Future | 0.62300      | 0.52000                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.21800      | 0.16500                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.34700      | 0.27400                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.58600      | 0.48500                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.41000      | 0.32700                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.47700      | 0.38600                         | 0             |
| 07/07/2011 | CHF / R On 19 December 2011 | 8.30   | P            | Foreign Exchange Future | 0.44300      | 0.35500                         | 0             |
| 07/07/2011 | RAIN On 19 September 2011   |        |              | Foreign Exchange Future | 13,701.00000 | 13,848.43000                    | 0             |
| 07/07/2011 | YUAN/R On 19 September 2011 |        |              | Foreign Exchange Future | 1.04410      | 1.05630                         | 0             |
| 07/07/2011 | YUAN/R On 19 September 2011 | 1.10   | C            | Foreign Exchange Future | 0.00930      | 0.01210                         | 0             |
| 07/07/2011 | YUAN/R On 19 September 2011 | 1.15   | C            | Foreign Exchange Future | 0.00370      | 0.00500                         | 0             |
| 07/07/2011 | YUAN/R On 19 September 2011 | 1.05   | C            | Foreign Exchange Future | 0.02250      | 0.02860                         | 0             |
| 07/07/2011 | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.02840      | 0.02230                         | 0             |
| 07/07/2011 | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.10960      | 0.09870                         | 0             |
| 07/07/2011 | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.06520      | 0.05580                         | 0             |
| 07/07/2011 | YUAN/R On 19 December 2011  |        |              | Foreign Exchange Future | 1.06150      | 1.07400                         | 0             |
| 07/07/2011 | YUAN/R On 19 December 2011  | 1.10   | C            | Foreign Exchange Future | 0.02750      | 0.03230                         | 0             |
| 07/07/2011 | YUAN/R On 19 December 2011  | 1.05   | C            | Foreign Exchange Future | 0.04590      | 0.05320                         | 0             |
| 07/07/2011 | YUAN/R On 19 December 2011  | 1.15   | C            | Foreign Exchange Future | 0.01680      | 0.01990                         | 0             |
| 07/07/2011 | YUAN/R On 19 December 2011  | 1.15   | P            | Foreign Exchange Future | 0.10530      | 0.09590                         | 0             |
| 07/07/2011 | YUAN/R On 19 December 2011  | 1.05   | P            | Foreign Exchange Future | 0.03440      | 0.02920                         | 0             |
| 07/07/2011 | YUAN/R On 19 December 2011  | 1.10   | P            | Foreign Exchange Future | 0.06600      | 0.05830                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.78340      | 6.74890                         | 335,377       |
| 08/07/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.01000      | 0.00900                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.00900      | 0.00900                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01000      | 0.01000                         | 3,000         |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.01500      | 0.01400                         | 15,000        |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/07/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.03600   | 0.03300                         | 5,000         |
| 08/07/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.15800   | 0.14500                         | 980           |
| 08/07/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.12300   | 0.11300                         | 6,000         |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.02300   | 0.02100                         | 200           |
| 08/07/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.21200   | 0.19100                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.03200   | 0.03000                         | 10,000        |
| 08/07/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.27400   | 0.25000                         | 6,060         |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.07400   | 0.06800                         | 6,060         |
| 08/07/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.04500   | 0.04200                         | 8,880         |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.05800   | 0.05300                         | 6,000         |
| 08/07/2011 | \$ / R On 19 September 2011 | 6.55   | C            | Foreign Exchange Future | 0.30900   | 0.28400                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.18400   | 0.16500                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 6.85   | C            | Foreign Exchange Future | 0.14000   | 0.12800                         | 1,980         |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.02800   | 0.02700                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 6.95   | C            | Foreign Exchange Future | 0.10800   | 0.09900                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.65   | C            | Foreign Exchange Future | 0.02100   | 0.01900                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.06500   | 0.06000                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.09500   | 0.08700                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 6.40   | C            | Foreign Exchange Future | 0.42400   | 0.39500                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.75   | C            | Foreign Exchange Future | 0.01700   | 0.01600                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 5.75   | C            | Foreign Exchange Future | 1.03400   | 1.00000                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.25   | C            | Foreign Exchange Future | 0.05100   | 0.04700                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.02500   | 0.02400                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 5.80   | C            | Foreign Exchange Future | 0.98500   | 0.95000                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 5.85   | C            | Foreign Exchange Future | 0.93500   | 0.90100                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.70   | C            | Foreign Exchange Future | 0.01800   | 0.01800                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 6.30   | C            | Foreign Exchange Future | 0.50900   | 0.47900                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 5.70   | C            | Foreign Exchange Future | 1.08400   | 1.05000                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.08400   | 0.07700                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.24200   | 0.22000                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.10900   | 0.12100                         | 200           |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.35100   | 0.37800                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/07/2011 | \$ / R On 19 September 2011 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 6.30   | P            | Foreign Exchange Future | 0.02600   | 0.03000                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.93500   | 0.96900                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 5.85   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 1.37500   | 1.40900                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 5.80   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.79200   | 0.82500                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.25   | P            | Foreign Exchange Future | 0.51800   | 0.54800                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.75   | P            | Foreign Exchange Future | 0.98400   | 1.01700                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 6.40   | P            | Foreign Exchange Future | 0.04100   | 0.04600                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.31200   | 0.33800                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.43200   | 0.46100                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.88800   | 0.92000                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 6.95   | P            | Foreign Exchange Future | 0.27500   | 0.30000                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.74500   | 0.77800                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.15100   | 0.16600                         | 1,980         |
| 08/07/2011 | \$ / R On 19 September 2011 | 6.85   | P            | Foreign Exchange Future | 0.20700   | 0.22900                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 6.55   | P            | Foreign Exchange Future | 0.07600   | 0.08500                         | 8,880         |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.47500   | 0.50400                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.56200   | 0.59300                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 3.01700   | 3.05100                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.39100   | 0.41900                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.84000   | 0.87200                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.12900   | 0.14200                         | 5,980         |
| 08/07/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.09100   | 0.10100                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.24000   | 0.26400                         | 10,000        |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.69900   | 0.73100                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.17500   | 0.19600                         | 10,000        |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.65300   | 0.68400                         | 2,800         |
| 08/07/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.22700   | 1.26100                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 1.03200   | 1.06500                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.32600   | 1.36000                         | 0             |
| 08/07/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.27700   | 1.31000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/07/2011 | \$ / R On 19 December 2011 |        |              | Foreign Exchange Future | 6.87520   | 6.84060                         | 42,606        |
| 08/07/2011 | \$ / R On 19 December 2011 | 7.35   | C            | Foreign Exchange Future | 0.13500   | 0.12800                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 7.40   | C            | Foreign Exchange Future | 0.12600   | 0.12000                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 7.30   | C            | Foreign Exchange Future | 0.14500   | 0.13800                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 6.75   | C            | Foreign Exchange Future | 0.33500   | 0.31500                         | 6,425         |
| 08/07/2011 | \$ / R On 19 December 2011 | 8.00   | C            | Foreign Exchange Future | 0.06000   | 0.05700                         | 2,962         |
| 08/07/2011 | \$ / R On 19 December 2011 | 7.25   | C            | Foreign Exchange Future | 0.15600   | 0.14800                         | 5,000         |
| 08/07/2011 | \$ / R On 19 December 2011 | 6.15   | C            | Foreign Exchange Future | 0.76600   | 0.73600                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 7.00   | C            | Foreign Exchange Future | 0.22300   | 0.21200                         | 2,962         |
| 08/07/2011 | \$ / R On 19 December 2011 | 7.50   | C            | Foreign Exchange Future | 0.11000   | 0.10500                         | 500           |
| 08/07/2011 | \$ / R On 19 December 2011 | 6.45   | C            | Foreign Exchange Future | 0.52700   | 0.50200                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 6.40   | C            | Foreign Exchange Future | 0.56400   | 0.53800                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 6.25   | C            | Foreign Exchange Future | 0.68200   | 0.65300                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 8.05   | C            | Foreign Exchange Future | 0.05700   | 0.05400                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 5.95   | C            | Foreign Exchange Future | 0.94400   | 0.91300                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 7.45   | C            | Foreign Exchange Future | 0.11800   | 0.11200                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 6.70   | C            | Foreign Exchange Future | 0.36300   | 0.34200                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 6.80   | C            | Foreign Exchange Future | 0.30800   | 0.28900                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 7.90   | C            | Foreign Exchange Future | 0.06700   | 0.06400                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 7.70   | C            | Foreign Exchange Future | 0.08500   | 0.08100                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 6.85   | C            | Foreign Exchange Future | 0.28300   | 0.26400                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 6.30   | C            | Foreign Exchange Future | 0.64100   | 0.61400                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 6.35   | C            | Foreign Exchange Future | 0.60200   | 0.57500                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 6.00   | C            | Foreign Exchange Future | 0.89900   | 0.86700                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 7.80   | C            | Foreign Exchange Future | 0.07500   | 0.07200                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 5.85   | C            | Foreign Exchange Future | 1.03900   | 1.00500                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 7.60   | C            | Foreign Exchange Future | 0.09700   | 0.09200                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 6.60   | C            | Foreign Exchange Future | 0.42500   | 0.40200                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.15000   | 0.16100                         | 5,000         |
| 08/07/2011 | \$ / R On 19 December 2011 | 7.60   | P            | Foreign Exchange Future | 0.82200   | 0.85100                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 5.85   | P            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 7.80   | P            | Foreign Exchange Future | 1.00000   | 1.03100                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 6.00   | P            | Foreign Exchange Future | 0.02400   | 0.02600                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 6.35   | P            | Foreign Exchange Future | 0.07700   | 0.08400                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/07/2011 | \$ / R On 19 December 2011 | 6.30   | P            | Foreign Exchange Future | 0.06600   | 0.07300                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 6.85   | P            | Foreign Exchange Future | 0.25800   | 0.27300                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 7.70   | P            | Foreign Exchange Future | 0.91000   | 0.94000                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 1.09200   | 1.12300                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 6.80   | P            | Foreign Exchange Future | 0.23300   | 0.24800                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.18800   | 0.20100                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 7.45   | P            | Foreign Exchange Future | 0.69300   | 0.72100                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 5.95   | P            | Foreign Exchange Future | 0.01900   | 0.02200                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 8.05   | P            | Foreign Exchange Future | 1.23200   | 1.26300                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.05700   | 0.06200                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 6.40   | P            | Foreign Exchange Future | 0.08900   | 0.09700                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 6.45   | P            | Foreign Exchange Future | 0.10200   | 0.11100                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 7.25   | P            | Foreign Exchange Future | 0.53100   | 0.55700                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 6.15   | P            | Foreign Exchange Future | 0.04100   | 0.04500                         | 5,000         |
| 08/07/2011 | \$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.73500   | 0.76400                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.34800   | 0.37100                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 1.18500   | 1.21600                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.57000   | 0.59700                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 6.75   | P            | Foreign Exchange Future | 0.21000   | 0.22400                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 7.40   | P            | Foreign Exchange Future | 0.65100   | 0.67900                         | 0             |
| 08/07/2011 | \$ / R On 19 December 2011 | 7.35   | P            | Foreign Exchange Future | 0.61000   | 0.63700                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 6.97100   | 6.93550                         | 13,521        |
| 08/07/2011 | \$ / R On 19 March 2012    | 7.04   | C            | Foreign Exchange Future | 0.32100   | 0.30900                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012    | 7.09   | C            | Foreign Exchange Future | 0.30300   | 0.29200                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012    | 6.99   | C            | Foreign Exchange Future | 0.34100   | 0.32700                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 0.33400   | 0.32200                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012    | 7.15   | C            | Foreign Exchange Future | 0.28300   | 0.27200                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 0.25300   | 0.24400                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012    | 6.80   | C            | Foreign Exchange Future | 0.43400   | 0.41400                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012    | 7.85   | C            | Foreign Exchange Future | 0.13700   | 0.13300                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012    | 7.45   | C            | Foreign Exchange Future | 0.20400   | 0.19700                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012    | 8.20   | C            | Foreign Exchange Future | 0.10100   | 0.09800                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012    | 6.85   | C            | Foreign Exchange Future | 0.40700   | 0.38900                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012    | 8.00   | C            | Foreign Exchange Future | 0.12000   | 0.11600                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/07/2011 | \$ / R On 19 March 2012 | 7.10   | C            | Foreign Exchange Future | 0.29900   | 0.28700                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 6.65   | C            | Foreign Exchange Future | 0.52100   | 0.49900                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 7.20   | C            | Foreign Exchange Future | 0.26700   | 0.25700                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 6.75   | C            | Foreign Exchange Future | 0.46200   | 0.44100                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 7.55   | C            | Foreign Exchange Future | 0.18400   | 0.17800                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 7.95   | C            | Foreign Exchange Future | 0.12500   | 0.12100                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 7.40   | C            | Foreign Exchange Future | 0.21500   | 0.20800                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 8.30   | C            | Foreign Exchange Future | 0.09300   | 0.09000                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 6.70   | C            | Foreign Exchange Future | 0.49100   | 0.47000                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 8.35   | C            | Foreign Exchange Future | 0.08900   | 0.08700                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 8.35   | P            | Foreign Exchange Future | 1.46800   | 1.50200                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 6.70   | P            | Foreign Exchange Future | 0.22000   | 0.23500                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 8.30   | P            | Foreign Exchange Future | 1.42200   | 1.45500                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 7.40   | P            | Foreign Exchange Future | 0.64400   | 0.67300                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 7.95   | P            | Foreign Exchange Future | 1.10400   | 1.13600                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 7.55   | P            | Foreign Exchange Future | 0.76300   | 0.79300                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 6.75   | P            | Foreign Exchange Future | 0.24100   | 0.25600                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 7.20   | P            | Foreign Exchange Future | 0.49600   | 0.52200                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 6.65   | P            | Foreign Exchange Future | 0.20000   | 0.21400                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 7.10   | P            | Foreign Exchange Future | 0.42800   | 0.45200                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 8.00   | P            | Foreign Exchange Future | 1.14900   | 1.18100                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 6.85   | P            | Foreign Exchange Future | 0.28600   | 0.30400                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 8.20   | P            | Foreign Exchange Future | 1.33000   | 1.36300                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 7.45   | P            | Foreign Exchange Future | 0.68300   | 0.71200                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 7.85   | P            | Foreign Exchange Future | 1.01600   | 1.04800                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 6.80   | P            | Foreign Exchange Future | 0.26300   | 0.27900                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 7.25   | P            | Foreign Exchange Future | 0.53200   | 0.55900                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 7.15   | P            | Foreign Exchange Future | 0.46200   | 0.48700                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 7.00   | P            | Foreign Exchange Future | 0.36300   | 0.38700                         | 1,000         |
| 08/07/2011 | \$ / R On 19 March 2012 | 6.99   | P            | Foreign Exchange Future | 0.35600   | 0.37800                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 7.09   | P            | Foreign Exchange Future | 0.41800   | 0.44300                         | 0             |
| 08/07/2011 | \$ / R On 19 March 2012 | 7.04   | P            | Foreign Exchange Future | 0.38600   | 0.41000                         | 0             |
| 08/07/2011 | \$ / R On 18 June 2012  |        |              | Foreign Exchange Future | 7.07320   | 7.03740                         | 2,000         |
| 08/07/2011 | \$ / R On 18 June 2012  | 7.25   | C            | Foreign Exchange Future | 0.35700   | 0.34400                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/07/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 0.34100   | 0.32900                         | 0             |
| 08/07/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 0.37300   | 0.36000                         | 0             |
| 08/07/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.50000   | 0.52300                         | 0             |
| 08/07/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.56800   | 0.59200                         | 0             |
| 08/07/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.53400   | 0.55700                         | 0             |
| 08/07/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.17940   | 7.14360                         | 0             |
| 08/07/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.48200   | 0.46600                         | 0             |
| 08/07/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 0.50300   | 0.48500                         | 13,000        |
| 08/07/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.46300   | 0.44900                         | 0             |
| 08/07/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 0.44600   | 0.43200                         | 11,000        |
| 08/07/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.53400   | 0.55500                         | 0             |
| 08/07/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.47400   | 0.49100                         | 0             |
| 08/07/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.56700   | 0.58800                         | 0             |
| 08/07/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.50300   | 0.52200                         | 0             |
| 08/07/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 7.28280   | 7.24720                         | 0             |
| 08/07/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 0.41800   | 0.40600                         | 0             |
| 08/07/2011 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.34600   | 0.33700                         | 300           |
| 08/07/2011 | \$ / R On 14 December 2012  | 7.65   | C            | Foreign Exchange Future | 0.43200   | 0.42000                         | 0             |
| 08/07/2011 | \$ / R On 14 December 2012  | 7.75   | C            | Foreign Exchange Future | 0.40500   | 0.39400                         | 0             |
| 08/07/2011 | \$ / R On 14 December 2012  | 7.75   | P            | Foreign Exchange Future | 0.87200   | 0.89700                         | 0             |
| 08/07/2011 | \$ / R On 14 December 2012  | 7.65   | P            | Foreign Exchange Future | 0.79900   | 0.82300                         | 0             |
| 08/07/2011 | \$ / R On 14 December 2012  | 8.00   | P            | Foreign Exchange Future | 1.06300   | 1.09000                         | 0             |
| 08/07/2011 | \$ / R On 14 December 2012  | 7.70   | P            | Foreign Exchange Future | 0.83500   | 0.85900                         | 0             |
| 08/07/2011 | \$ / R On 12 December 2014  |        |              | Foreign Exchange Future | 8.24410   | 8.20860                         | 0             |
| 08/07/2011 | \$ / R On 12 December 2014  | 8.50   | C            | Foreign Exchange Future | 0.97700   | 0.96300                         | 0             |
| 08/07/2011 | \$ / R On 12 December 2014  | 8.00   | C            | Foreign Exchange Future | 1.15200   | 1.13500                         | 200           |
| 08/07/2011 | \$ / R On 12 December 2014  | 8.45   | C            | Foreign Exchange Future | 0.99300   | 0.97900                         | 0             |
| 08/07/2011 | \$ / R On 12 December 2014  | 8.55   | C            | Foreign Exchange Future | 0.96200   | 0.94800                         | 0             |
| 08/07/2011 | \$ / R On 12 December 2014  | 8.55   | P            | Foreign Exchange Future | 1.26800   | 1.28900                         | 0             |
| 08/07/2011 | \$ / R On 12 December 2014  | 8.45   | P            | Foreign Exchange Future | 1.19900   | 1.22000                         | 0             |
| 08/07/2011 | \$ / R On 12 December 2014  | 8.00   | P            | Foreign Exchange Future | 0.90800   | 0.92600                         | 0             |
| 08/07/2011 | \$ / R On 12 December 2014  | 8.50   | P            | Foreign Exchange Future | 1.23300   | 1.25400                         | 0             |
| 08/07/2011 | \$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 9.04140   | 9.00590                         | 0             |
| 08/07/2011 | \$ / R On 14 December 2015  | 9.20   | C            | Foreign Exchange Future | 1.35300   | 1.33900                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/07/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.33800   | 1.32400                         | 0             |
| 08/07/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.36900   | 1.35500                         | 0             |
| 08/07/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.47800   | 1.49900                         | 0             |
| 08/07/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.54700   | 1.56800                         | 0             |
| 08/07/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.51200   | 1.53300                         | 0             |
| 08/07/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.78340   | 6.74890                         | 341           |
| 08/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.07388   | 0.06793                         | 0             |
| 08/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.06518   | 0.06003                         | 0             |
| 08/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.08382   | 0.07696                         | 0             |
| 08/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.35042   | 0.37806                         | 0             |
| 08/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.43178   | 0.46113                         | 0             |
| 08/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.39048   | 0.41903                         | 0             |
| 08/07/2011 | \$ / R MAXI On 19 December 2011  |        |              | Foreign Exchange Future | 6.87520   | 6.84060                         | 20            |
| 08/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.22347   | 0.21164                         | 0             |
| 08/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | C            | Foreign Exchange Future | 0.20763   | 0.19667                         | 0             |
| 08/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | C            | Foreign Exchange Future | 0.24060   | 0.22785                         | 0             |
| 08/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | P            | Foreign Exchange Future | 0.31540   | 0.33725                         | 0             |
| 08/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | P            | Foreign Exchange Future | 0.38243   | 0.40607                         | 0             |
| 08/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | P            | Foreign Exchange Future | 0.34827   | 0.37104                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011       |        |              | Foreign Exchange Future | 10.87830  | 10.77930                        | 48,514        |
| 08/07/2011 | £ / R On 19 September 2011       | 11.50  | C            | Foreign Exchange Future | 0.07000   | 0.05600                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011       | 11.55  | C            | Foreign Exchange Future | 0.06400   | 0.05100                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011       | 11.45  | C            | Foreign Exchange Future | 0.07800   | 0.06200                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011       | 11.65  | C            | Foreign Exchange Future | 0.05200   | 0.04200                         | 8,945         |
| 08/07/2011 | £ / R On 19 September 2011       | 12.10  | C            | Foreign Exchange Future | 0.02200   | 0.01800                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011       | 11.00  | C            | Foreign Exchange Future | 0.18600   | 0.15100                         | 3,455         |
| 08/07/2011 | £ / R On 19 September 2011       | 10.50  | C            | Foreign Exchange Future | 0.47500   | 0.40200                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011       | 10.95  | C            | Foreign Exchange Future | 0.20500   | 0.16700                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011       | 11.20  | C            | Foreign Exchange Future | 0.12700   | 0.10200                         | 1,200         |
| 08/07/2011 | £ / R On 19 September 2011       | 10.85  | C            | Foreign Exchange Future | 0.25100   | 0.20200                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011       | 11.10  | C            | Foreign Exchange Future | 0.15400   | 0.12400                         | 630           |
| 08/07/2011 | £ / R On 19 September 2011       | 11.15  | C            | Foreign Exchange Future | 0.14000   | 0.11200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/07/2011 | £ / R On 19 September 2011 | 11.90  | C            | Foreign Exchange Future | 0.03200   | 0.02600                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011 | 11.75  | C            | Foreign Exchange Future | 0.04300   | 0.03400                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011 | 11.80  | C            | Foreign Exchange Future | 0.03900   | 0.03100                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011 | 11.25  | C            | Foreign Exchange Future | 0.11500   | 0.09200                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011 | 10.75  | C            | Foreign Exchange Future | 0.30700   | 0.24800                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011 | 11.70  | C            | Foreign Exchange Future | 0.04800   | 0.03800                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011 | 11.85  | C            | Foreign Exchange Future | 0.03600   | 0.02800                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011 | 10.65  | C            | Foreign Exchange Future | 0.37000   | 0.30500                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011 | 10.65  | P            | Foreign Exchange Future | 0.14200   | 0.17600                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011 | 11.85  | P            | Foreign Exchange Future | 1.00800   | 1.09900                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011 | 11.70  | P            | Foreign Exchange Future | 0.87000   | 0.95900                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011 | 10.75  | P            | Foreign Exchange Future | 0.17900   | 0.21900                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011 | 11.25  | P            | Foreign Exchange Future | 0.48700   | 0.56300                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011 | 11.80  | P            | Foreign Exchange Future | 0.96100   | 1.05200                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011 | 11.75  | P            | Foreign Exchange Future | 0.91500   | 1.00500                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011 | 11.90  | P            | Foreign Exchange Future | 1.05400   | 1.14700                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011 | 11.15  | P            | Foreign Exchange Future | 0.41200   | 0.48300                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011 | 10.85  | P            | Foreign Exchange Future | 0.22300   | 0.27300                         | 630           |
| 08/07/2011 | £ / R On 19 September 2011 | 11.10  | P            | Foreign Exchange Future | 0.37600   | 0.44500                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011 | 10.95  | P            | Foreign Exchange Future | 0.27700   | 0.33800                         | 1,200         |
| 08/07/2011 | £ / R On 19 September 2011 | 11.20  | P            | Foreign Exchange Future | 0.44900   | 0.52300                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011 | 10.50  | P            | Foreign Exchange Future | 0.09700   | 0.12300                         | 5,490         |
| 08/07/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 1.24400   | 1.33900                         | 200           |
| 08/07/2011 | £ / R On 19 September 2011 | 11.00  | P            | Foreign Exchange Future | 0.30800   | 0.37200                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.82400   | 0.91300                         | 100           |
| 08/07/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.65000   | 0.73300                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.73600   | 0.82200                         | 0             |
| 08/07/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.69200   | 0.77700                         | 200           |
| 08/07/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.01390  | 10.91410                        | 10,003        |
| 08/07/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.20400   | 0.18000                         | 0             |
| 08/07/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.19300   | 0.17100                         | 0             |
| 08/07/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.21500   | 0.19000                         | 0             |
| 08/07/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.11500   | 0.10100                         | 0             |
| 08/07/2011 | £ / R On 19 December 2011  | 11.30  | C            | Foreign Exchange Future | 0.29600   | 0.26300                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/07/2011 | £ / R On 19 December 2011 | 11.90  | C            | Foreign Exchange Future | 0.15600   | 0.13800                         | 0             |
| 08/07/2011 | £ / R On 19 December 2011 | 11.75  | C            | Foreign Exchange Future | 0.18300   | 0.16200                         | 0             |
| 08/07/2011 | £ / R On 19 December 2011 | 10.50  | C            | Foreign Exchange Future | 0.69600   | 0.62700                         | 0             |
| 08/07/2011 | £ / R On 19 December 2011 | 10.70  | C            | Foreign Exchange Future | 0.56800   | 0.50700                         | 0             |
| 08/07/2011 | £ / R On 19 December 2011 | 10.70  | P            | Foreign Exchange Future | 0.25400   | 0.29300                         | 0             |
| 08/07/2011 | £ / R On 19 December 2011 | 10.50  | P            | Foreign Exchange Future | 0.18200   | 0.21300                         | 0             |
| 08/07/2011 | £ / R On 19 December 2011 | 11.75  | P            | Foreign Exchange Future | 0.91900   | 0.99800                         | 0             |
| 08/07/2011 | £ / R On 19 December 2011 | 11.90  | P            | Foreign Exchange Future | 1.04200   | 1.12400                         | 0             |
| 08/07/2011 | £ / R On 19 December 2011 | 11.30  | P            | Foreign Exchange Future | 0.58200   | 0.64900                         | 0             |
| 08/07/2011 | £ / R On 19 December 2011 | 12.20  | P            | Foreign Exchange Future | 1.30100   | 1.38700                         | 250           |
| 08/07/2011 | £ / R On 19 December 2011 | 11.60  | P            | Foreign Exchange Future | 0.80100   | 0.87600                         | 0             |
| 08/07/2011 | £ / R On 19 December 2011 | 11.70  | P            | Foreign Exchange Future | 0.87900   | 0.95700                         | 0             |
| 08/07/2011 | £ / R On 19 December 2011 | 11.65  | P            | Foreign Exchange Future | 0.84000   | 0.91600                         | 0             |
| 08/07/2011 | £ / R On 19 March 2012    |        |              | Foreign Exchange Future | 11.15490  | 11.05350                        | 2,827         |
| 08/07/2011 | £ / R On 19 March 2012    | 11.45  | C            | Foreign Exchange Future | 0.42400   | 0.38800                         | 0             |
| 08/07/2011 | £ / R On 19 March 2012    | 11.50  | C            | Foreign Exchange Future | 0.40800   | 0.37300                         | 0             |
| 08/07/2011 | £ / R On 19 March 2012    | 11.40  | C            | Foreign Exchange Future | 0.44100   | 0.40300                         | 0             |
| 08/07/2011 | £ / R On 19 March 2012    | 11.55  | C            | Foreign Exchange Future | 0.39200   | 0.35900                         | 0             |
| 08/07/2011 | £ / R On 19 March 2012    | 11.90  | C            | Foreign Exchange Future | 0.30000   | 0.27400                         | 0             |
| 08/07/2011 | £ / R On 19 March 2012    | 11.00  | C            | Foreign Exchange Future | 0.60700   | 0.55300                         | 0             |
| 08/07/2011 | £ / R On 19 March 2012    | 11.80  | C            | Foreign Exchange Future | 0.32400   | 0.29600                         | 0             |
| 08/07/2011 | £ / R On 19 March 2012    | 12.30  | C            | Foreign Exchange Future | 0.22200   | 0.20300                         | 0             |
| 08/07/2011 | £ / R On 19 March 2012    | 11.35  | C            | Foreign Exchange Future | 0.45800   | 0.41900                         | 0             |
| 08/07/2011 | £ / R On 19 March 2012    | 10.90  | C            | Foreign Exchange Future | 0.65900   | 0.60200                         | 0             |
| 08/07/2011 | £ / R On 19 March 2012    | 11.70  | C            | Foreign Exchange Future | 0.35000   | 0.31900                         | 0             |
| 08/07/2011 | £ / R On 19 March 2012    | 11.10  | C            | Foreign Exchange Future | 0.55800   | 0.51000                         | 0             |
| 08/07/2011 | £ / R On 19 March 2012    | 11.10  | P            | Foreign Exchange Future | 0.50300   | 0.55700                         | 0             |
| 08/07/2011 | £ / R On 19 March 2012    | 11.70  | P            | Foreign Exchange Future | 0.89500   | 0.96600                         | 0             |
| 08/07/2011 | £ / R On 19 March 2012    | 10.90  | P            | Foreign Exchange Future | 0.40400   | 0.44900                         | 0             |
| 08/07/2011 | £ / R On 19 March 2012    | 11.35  | P            | Foreign Exchange Future | 0.65300   | 0.71600                         | 0             |
| 08/07/2011 | £ / R On 19 March 2012    | 12.30  | P            | Foreign Exchange Future | 1.36700   | 1.45000                         | 0             |
| 08/07/2011 | £ / R On 19 March 2012    | 11.80  | P            | Foreign Exchange Future | 0.96900   | 1.04300                         | 0             |
| 08/07/2011 | £ / R On 19 March 2012    | 11.00  | P            | Foreign Exchange Future | 0.45200   | 0.50000                         | 0             |
| 08/07/2011 | £ / R On 19 March 2012    | 11.90  | P            | Foreign Exchange Future | 1.04500   | 1.12100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/07/2011 | £ / R On 19 March 2012     | 11.55  | P            | Foreign Exchange Future | 0.78700   | 0.85600                         | 0             |
| 08/07/2011 | £ / R On 19 March 2012     | 11.40  | P            | Foreign Exchange Future | 0.68600   | 0.75000                         | 0             |
| 08/07/2011 | £ / R On 19 March 2012     | 11.50  | P            | Foreign Exchange Future | 0.75300   | 0.82000                         | 0             |
| 08/07/2011 | £ / R On 19 March 2012     | 11.45  | P            | Foreign Exchange Future | 0.71900   | 0.78500                         | 0             |
| 08/07/2011 | £ / R On 18 June 2012      |        |              | Foreign Exchange Future | 11.30380  | 11.20160                        | 0             |
| 08/07/2011 | £ / R On 18 June 2012      | 11.85  | C            | Foreign Exchange Future | 0.45000   | 0.41800                         | 0             |
| 08/07/2011 | £ / R On 18 June 2012      | 11.90  | C            | Foreign Exchange Future | 0.43600   | 0.40500                         | 0             |
| 08/07/2011 | £ / R On 18 June 2012      | 11.80  | C            | Foreign Exchange Future | 0.46400   | 0.43100                         | 0             |
| 08/07/2011 | £ / R On 18 June 2012      | 11.80  | P            | Foreign Exchange Future | 0.96000   | 1.02900                         | 0             |
| 08/07/2011 | £ / R On 18 June 2012      | 11.90  | P            | Foreign Exchange Future | 1.03200   | 1.10300                         | 0             |
| 08/07/2011 | £ / R On 18 June 2012      | 11.85  | P            | Foreign Exchange Future | 0.99600   | 1.06600                         | 0             |
| 08/07/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08410   | 0.08310                         | 12,348        |
| 08/07/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00487   | 0.00413                         | 0             |
| 08/07/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00085   | 0.00071                         | 0             |
| 08/07/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01413   | 0.01313                         | 0             |
| 08/07/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/07/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41590  | 11.41690                        | 0             |
| 08/07/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00003   | 0.00003                         | 0             |
| 08/07/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00675   | 0.00761                         | 0             |
| 08/07/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00077   | 0.00103                         | 0             |
| 08/07/2011 | ¥ / R On 19 December 2011  |        |              | Foreign Exchange Future | 0.08530   | 0.08430                         | 0             |
| 08/07/2011 | ¥ / R On 19 December 2011  | 0.08   | C            | Foreign Exchange Future | 0.00725   | 0.00658                         | 0             |
| 08/07/2011 | ¥ / R On 19 December 2011  | 0.07   | C            | Foreign Exchange Future | 0.01551   | 0.01456                         | 0             |
| 08/07/2011 | ¥ / R On 19 December 2011  | 0.09   | C            | Foreign Exchange Future | 0.00286   | 0.00259                         | 0             |
| 08/07/2011 | ¥ / R On 19 December 2011  | 0.09   | P            | Foreign Exchange Future | 0.00756   | 0.00829                         | 0             |
| 08/07/2011 | ¥ / R On 19 December 2011  | 0.07   | P            | Foreign Exchange Future | 0.00021   | 0.00026                         | 0             |
| 08/07/2011 | ¥ / R On 19 December 2011  | 0.08   | P            | Foreign Exchange Future | 0.00195   | 0.00228                         | 0             |
| 08/07/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.65490   | 9.67350                         | 58,594        |
| 08/07/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.19400   | 0.20200                         | 0             |
| 08/07/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.16900   | 0.17700                         | 0             |
| 08/07/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.22000   | 0.23000                         | 0             |
| 08/07/2011 | € / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.13300   | 0.13900                         | 5,655         |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/07/2011 | € / R On 19 September 2011 | 10.40  | C            | Foreign Exchange Future | 0.02900   | 0.03000                         | 3,590         |
| 08/07/2011 | € / R On 19 September 2011 | 9.30   | C            | Foreign Exchange Future | 0.42200   | 0.43700                         | 0             |
| 08/07/2011 | € / R On 19 September 2011 | 10.25  | C            | Foreign Exchange Future | 0.04200   | 0.04400                         | 6,195         |
| 08/07/2011 | € / R On 19 September 2011 | 10.00  | C            | Foreign Exchange Future | 0.08000   | 0.08400                         | 0             |
| 08/07/2011 | € / R On 19 September 2011 | 10.65  | C            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 08/07/2011 | € / R On 19 September 2011 | 9.40   | C            | Foreign Exchange Future | 0.34700   | 0.36100                         | 0             |
| 08/07/2011 | € / R On 19 September 2011 | 10.60  | C            | Foreign Exchange Future | 0.01700   | 0.01800                         | 0             |
| 08/07/2011 | € / R On 19 September 2011 | 10.55  | C            | Foreign Exchange Future | 0.02000   | 0.02000                         | 0             |
| 08/07/2011 | € / R On 19 September 2011 | 10.55  | P            | Foreign Exchange Future | 0.91500   | 0.89700                         | 0             |
| 08/07/2011 | € / R On 19 September 2011 | 10.60  | P            | Foreign Exchange Future | 0.96200   | 0.94500                         | 0             |
| 08/07/2011 | € / R On 19 September 2011 | 9.40   | P            | Foreign Exchange Future | 0.09200   | 0.08800                         | 0             |
| 08/07/2011 | € / R On 19 September 2011 | 10.65  | P            | Foreign Exchange Future | 1.01000   | 0.99300                         | 0             |
| 08/07/2011 | € / R On 19 September 2011 | 10.00  | P            | Foreign Exchange Future | 0.42500   | 0.41100                         | 0             |
| 08/07/2011 | € / R On 19 September 2011 | 10.25  | P            | Foreign Exchange Future | 0.63700   | 0.62100                         | 0             |
| 08/07/2011 | € / R On 19 September 2011 | 9.30   | P            | Foreign Exchange Future | 0.06700   | 0.06400                         | 6,195         |
| 08/07/2011 | € / R On 19 September 2011 | 10.40  | P            | Foreign Exchange Future | 0.77400   | 0.75700                         | 0             |
| 08/07/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.16500   | 0.15700                         | 2,065         |
| 08/07/2011 | € / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 0.27800   | 0.26600                         | 0             |
| 08/07/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.21400   | 0.20400                         | 0             |
| 08/07/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.18900   | 0.17900                         | 0             |
| 08/07/2011 | € / R On 19 December 2011  |        |              | Foreign Exchange Future | 9.75890   | 9.77710                         | 4,928         |
| 08/07/2011 | € / R On 19 December 2011  | 9.80   | C            | Foreign Exchange Future | 0.30600   | 0.31500                         | 0             |
| 08/07/2011 | € / R On 19 December 2011  | 9.85   | C            | Foreign Exchange Future | 0.28700   | 0.29600                         | 0             |
| 08/07/2011 | € / R On 19 December 2011  | 9.75   | C            | Foreign Exchange Future | 0.32900   | 0.33900                         | 0             |
| 08/07/2011 | € / R On 19 December 2011  | 10.00  | C            | Foreign Exchange Future | 0.23700   | 0.24400                         | 0             |
| 08/07/2011 | € / R On 19 December 2011  | 9.55   | C            | Foreign Exchange Future | 0.43400   | 0.44600                         | 0             |
| 08/07/2011 | € / R On 19 December 2011  | 9.30   | C            | Foreign Exchange Future | 0.59400   | 0.60900                         | 0             |
| 08/07/2011 | € / R On 19 December 2011  | 9.40   | C            | Foreign Exchange Future | 0.52600   | 0.54000                         | 0             |
| 08/07/2011 | € / R On 19 December 2011  | 9.40   | P            | Foreign Exchange Future | 0.16700   | 0.16300                         | 0             |
| 08/07/2011 | € / R On 19 December 2011  | 9.30   | P            | Foreign Exchange Future | 0.13500   | 0.13200                         | 0             |
| 08/07/2011 | € / R On 19 December 2011  | 9.55   | P            | Foreign Exchange Future | 0.22500   | 0.21900                         | 0             |
| 08/07/2011 | € / R On 19 December 2011  | 10.00  | P            | Foreign Exchange Future | 0.47800   | 0.46700                         | 0             |
| 08/07/2011 | € / R On 19 December 2011  | 9.75   | P            | Foreign Exchange Future | 0.32000   | 0.31200                         | 0             |
| 08/07/2011 | € / R On 19 December 2011  | 9.85   | P            | Foreign Exchange Future | 0.37800   | 0.36900                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/07/2011 | € / R On 19 December 2011     | 9.80   | P            | Foreign Exchange Future | 0.34700   | 0.33800                         | 0             |
| 08/07/2011 | € / R On 19 March 2012        |        |              | Foreign Exchange Future | 9.86640   | 9.88230                         | 8,003         |
| 08/07/2011 | € / R On 19 March 2012        | 10.10  | C            | Foreign Exchange Future | 0.34300   | 0.34600                         | 0             |
| 08/07/2011 | € / R On 19 March 2012        | 10.15  | C            | Foreign Exchange Future | 0.32700   | 0.33000                         | 0             |
| 08/07/2011 | € / R On 19 March 2012        | 10.05  | C            | Foreign Exchange Future | 0.35900   | 0.36300                         | 0             |
| 08/07/2011 | € / R On 19 March 2012        | 9.05   | C            | Foreign Exchange Future | 0.93300   | 0.94600                         | 0             |
| 08/07/2011 | € / R On 19 March 2012        | 10.25  | C            | Foreign Exchange Future | 0.29800   | 0.30100                         | 0             |
| 08/07/2011 | € / R On 19 March 2012        | 9.80   | C            | Foreign Exchange Future | 0.46100   | 0.46600                         | 0             |
| 08/07/2011 | € / R On 19 March 2012        | 9.00   | C            | Foreign Exchange Future | 0.97200   | 0.98500                         | 0             |
| 08/07/2011 | € / R On 19 March 2012        | 9.90   | C            | Foreign Exchange Future | 0.41400   | 0.41800                         | 0             |
| 08/07/2011 | € / R On 19 March 2012        | 10.60  | C            | Foreign Exchange Future | 0.21700   | 0.21800                         | 0             |
| 08/07/2011 | € / R On 19 March 2012        | 10.60  | P            | Foreign Exchange Future | 0.95100   | 0.93600                         | 0             |
| 08/07/2011 | € / R On 19 March 2012        | 9.90   | P            | Foreign Exchange Future | 0.44800   | 0.43600                         | 0             |
| 08/07/2011 | € / R On 19 March 2012        | 9.00   | P            | Foreign Exchange Future | 0.10600   | 0.10300                         | 0             |
| 08/07/2011 | € / R On 19 March 2012        | 9.80   | P            | Foreign Exchange Future | 0.39500   | 0.38400                         | 0             |
| 08/07/2011 | € / R On 19 March 2012        | 10.25  | P            | Foreign Exchange Future | 0.68200   | 0.66900                         | 0             |
| 08/07/2011 | € / R On 19 March 2012        | 9.05   | P            | Foreign Exchange Future | 0.11700   | 0.11400                         | 0             |
| 08/07/2011 | € / R On 19 March 2012        | 10.05  | P            | Foreign Exchange Future | 0.54300   | 0.53100                         | 0             |
| 08/07/2011 | € / R On 19 March 2012        | 10.15  | P            | Foreign Exchange Future | 0.61100   | 0.59800                         | 0             |
| 08/07/2011 | € / R On 19 March 2012        | 10.10  | P            | Foreign Exchange Future | 0.57700   | 0.56400                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.21100   | 7.20620                         | 25,654        |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.57300   | 0.56900                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.52600   | 0.52200                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.62100   | 0.61600                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.04500   | 0.04500                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.05400   | 0.05400                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.26700   | 0.26400                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.13200   | 0.13100                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.03700   | 0.03700                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.16200   | 0.16000                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.48000   | 0.47600                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.43500   | 0.43100                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.19500   | 0.19200                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.06500   | 0.06400                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 0.84500   | 0.85000                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.25400   | 0.25800                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 0.94300   | 0.94800                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.08400   | 0.08600                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.02400   | 0.02500                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 0.79600   | 0.80100                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.01900   | 0.02000                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | P            | Foreign Exchange Future | 0.74800   | 0.75300                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.10100   | 0.10400                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.37600   | 0.38100                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.12100   | 0.12500                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.05600   | 0.05800                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.29300   | 0.29800                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.33400   | 0.33900                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 08/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 08/07/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.22780   | 7.22220                         | 890           |
| 08/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.62100   | 0.61700                         | 0             |
| 08/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.58000   | 0.57500                         | 0             |
| 08/07/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.66400   | 0.65900                         | 0             |
| 08/07/2011 | AU\$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.12500   | 0.12300                         | 0             |
| 08/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.17900   | 0.17800                         | 0             |
| 08/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.25100   | 0.25600                         | 0             |
| 08/07/2011 | AU\$ / R On 19 December 2011  | 7.50   | P            | Foreign Exchange Future | 0.39700   | 0.40100                         | 0             |
| 08/07/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.03600   | 0.03700                         | 0             |
| 08/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.05200   | 0.05300                         | 0             |
| 08/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.04300   | 0.04500                         | 0             |
| 08/07/2011 | AU\$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.24830   | 7.24140                         | 4             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/07/2011 | AU\$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 0.26400   | 0.26100                         | 0             |
| 08/07/2011 | AU\$ / R On 19 March 2012    | 7.30   | C            | Foreign Exchange Future | 0.24300   | 0.24100                         | 0             |
| 08/07/2011 | AU\$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 0.28900   | 0.28700                         | 0             |
| 08/07/2011 | AU\$ / R On 19 March 2012    | 7.40   | C            | Foreign Exchange Future | 0.20600   | 0.20400                         | 0             |
| 08/07/2011 | AU\$ / R On 19 March 2012    | 6.95   | C            | Foreign Exchange Future | 0.43900   | 0.43500                         | 0             |
| 08/07/2011 | AU\$ / R On 19 March 2012    | 7.75   | C            | Foreign Exchange Future | 0.11400   | 0.11300                         | 0             |
| 08/07/2011 | AU\$ / R On 19 March 2012    | 7.45   | C            | Foreign Exchange Future | 0.18900   | 0.18800                         | 0             |
| 08/07/2011 | AU\$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 0.40600   | 0.40300                         | 0             |
| 08/07/2011 | AU\$ / R On 19 March 2012    | 6.20   | C            | Foreign Exchange Future | 1.06500   | 1.05800                         | 0             |
| 08/07/2011 | AU\$ / R On 19 March 2012    | 6.20   | P            | Foreign Exchange Future | 0.01700   | 0.01700                         | 0             |
| 08/07/2011 | AU\$ / R On 19 March 2012    | 7.00   | P            | Foreign Exchange Future | 0.15800   | 0.16200                         | 0             |
| 08/07/2011 | AU\$ / R On 19 March 2012    | 7.45   | P            | Foreign Exchange Future | 0.39100   | 0.39700                         | 0             |
| 08/07/2011 | AU\$ / R On 19 March 2012    | 7.75   | P            | Foreign Exchange Future | 0.61600   | 0.62200                         | 0             |
| 08/07/2011 | AU\$ / R On 19 March 2012    | 6.95   | P            | Foreign Exchange Future | 0.14100   | 0.14400                         | 0             |
| 08/07/2011 | AU\$ / R On 19 March 2012    | 7.40   | P            | Foreign Exchange Future | 0.35800   | 0.36300                         | 0             |
| 08/07/2011 | AU\$ / R On 19 March 2012    | 7.20   | P            | Foreign Exchange Future | 0.24100   | 0.24600                         | 0             |
| 08/07/2011 | AU\$ / R On 19 March 2012    | 7.30   | P            | Foreign Exchange Future | 0.29500   | 0.30000                         | 0             |
| 08/07/2011 | AU\$ / R On 19 March 2012    | 7.25   | P            | Foreign Exchange Future | 0.26600   | 0.27000                         | 0             |
| 08/07/2011 | AU\$ / R On 14 December 2015 |        |              | Foreign Exchange Future | 8.23910   | 8.26370                         | 0             |
| 08/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | C            | Foreign Exchange Future | 1.36800   | 1.38600                         | 0             |
| 08/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | C            | Foreign Exchange Future | 1.34100   | 1.35900                         | 0             |
| 08/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | C            | Foreign Exchange Future | 1.40500   | 1.42300                         | 0             |
| 08/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | P            | Foreign Exchange Future | 0.41600   | 0.40900                         | 0             |
| 08/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | P            | Foreign Exchange Future | 0.45200   | 0.44500                         | 0             |
| 08/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | P            | Foreign Exchange Future | 0.42900   | 0.42200                         | 0             |
| 08/07/2011 | CAD/ R On 19 September 2011  |        |              | Foreign Exchange Future | 7.02300   | 7.03850                         | 0             |
| 08/07/2011 | CAD/ R On 19 September 2011  | 7.25   | C            | Foreign Exchange Future | 0.05400   | 0.06000                         | 0             |
| 08/07/2011 | CAD/ R On 19 September 2011  | 7.30   | C            | Foreign Exchange Future | 0.04400   | 0.05000                         | 0             |
| 08/07/2011 | CAD/ R On 19 September 2011  | 7.20   | C            | Foreign Exchange Future | 0.06600   | 0.07300                         | 0             |
| 08/07/2011 | CAD/ R On 19 September 2011  | 7.80   | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 08/07/2011 | CAD/ R On 19 September 2011  | 7.75   | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 08/07/2011 | CAD/ R On 19 September 2011  | 7.85   | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 08/07/2011 | CAD/ R On 19 September 2011  | 7.55   | C            | Foreign Exchange Future | 0.01600   | 0.01800                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/07/2011 | CAD/ R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.44200   | 0.45800                         | 0             |
| 08/07/2011 | CAD/ R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.20000   | 0.21600                         | 0             |
| 08/07/2011 | CAD/ R On 19 September 2011 | 7.95   | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 08/07/2011 | CAD/ R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.32100   | 0.31200                         | 0             |
| 08/07/2011 | CAD/ R On 19 September 2011 | 7.25   | P            | Foreign Exchange Future | 0.28100   | 0.27200                         | 0             |
| 08/07/2011 | CAD/ R On 19 September 2011 | 7.95   | P            | Foreign Exchange Future | 0.93000   | 0.91600                         | 0             |
| 08/07/2011 | CAD/ R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.07700   | 0.07800                         | 0             |
| 08/07/2011 | CAD/ R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.01900   | 0.02000                         | 0             |
| 08/07/2011 | CAD/ R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.54300   | 0.53000                         | 0             |
| 08/07/2011 | CAD/ R On 19 September 2011 | 7.85   | P            | Foreign Exchange Future | 0.83200   | 0.81800                         | 0             |
| 08/07/2011 | CAD/ R On 19 September 2011 | 7.75   | P            | Foreign Exchange Future | 0.73400   | 0.72000                         | 0             |
| 08/07/2011 | CAD/ R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.78300   | 0.76900                         | 0             |
| 08/07/2011 | CAD/ R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.24300   | 0.23500                         | 0             |
| 08/07/2011 | CAD/ R On 19 December 2011  |        |              | Foreign Exchange Future | 7.10240   | 7.11800                         | 0             |
| 08/07/2011 | CAD/ R On 19 December 2011  | 7.25   | C            | Foreign Exchange Future | 0.16200   | 0.17100                         | 0             |
| 08/07/2011 | CAD/ R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.14600   | 0.15500                         | 0             |
| 08/07/2011 | CAD/ R On 19 December 2011  | 7.20   | C            | Foreign Exchange Future | 0.17800   | 0.18800                         | 0             |
| 08/07/2011 | CAD/ R On 19 December 2011  | 7.65   | C            | Foreign Exchange Future | 0.07300   | 0.07900                         | 0             |
| 08/07/2011 | CAD/ R On 19 December 2011  | 6.80   | C            | Foreign Exchange Future | 0.40200   | 0.41600                         | 0             |
| 08/07/2011 | CAD/ R On 19 December 2011  | 7.60   | C            | Foreign Exchange Future | 0.08100   | 0.08700                         | 0             |
| 08/07/2011 | CAD/ R On 19 December 2011  | 6.85   | C            | Foreign Exchange Future | 0.36700   | 0.38000                         | 0             |
| 08/07/2011 | CAD/ R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.12000   | 0.12800                         | 0             |
| 08/07/2011 | CAD/ R On 19 December 2011  | 6.90   | C            | Foreign Exchange Future | 0.33400   | 0.34600                         | 0             |
| 08/07/2011 | CAD/ R On 19 December 2011  | 7.45   | C            | Foreign Exchange Future | 0.10900   | 0.11600                         | 0             |
| 08/07/2011 | CAD/ R On 19 December 2011  | 7.45   | P            | Foreign Exchange Future | 0.45700   | 0.44800                         | 0             |
| 08/07/2011 | CAD/ R On 19 December 2011  | 6.90   | P            | Foreign Exchange Future | 0.13200   | 0.12800                         | 0             |
| 08/07/2011 | CAD/ R On 19 December 2011  | 7.40   | P            | Foreign Exchange Future | 0.41800   | 0.41000                         | 0             |
| 08/07/2011 | CAD/ R On 19 December 2011  | 6.85   | P            | Foreign Exchange Future | 0.11500   | 0.11200                         | 0             |
| 08/07/2011 | CAD/ R On 19 December 2011  | 7.60   | P            | Foreign Exchange Future | 0.57900   | 0.56900                         | 0             |
| 08/07/2011 | CAD/ R On 19 December 2011  | 6.80   | P            | Foreign Exchange Future | 0.10000   | 0.09800                         | 0             |
| 08/07/2011 | CAD/ R On 19 December 2011  | 7.65   | P            | Foreign Exchange Future | 0.62100   | 0.61100                         | 0             |
| 08/07/2011 | CAD/ R On 19 December 2011  | 7.20   | P            | Foreign Exchange Future | 0.27600   | 0.27000                         | 0             |
| 08/07/2011 | CAD/ R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.34400   | 0.33700                         | 0             |
| 08/07/2011 | CAD/ R On 19 December 2011  | 7.25   | P            | Foreign Exchange Future | 0.31000   | 0.30300                         | 0             |

| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/07/2011 | CF CANDO CAAD On 19 September 2011 |        |              | Can-Do Future           | 0.08850   | 0.04330                         | 22,388        |
| 08/07/2011 | CF CANDO CAAE On 19 September 2011 |        |              | Can-Do Future           | 0.08950   | 0.08000                         | 21,898        |
| 08/07/2011 | CHF / R On 19 September 2011       |        |              | Foreign Exchange Future | 8.09850   | 8.00120                         | 960           |
| 08/07/2011 | CHF / R On 19 September 2011       | 7.65   | C            | Foreign Exchange Future | 0.50400   | 0.42700                         | 0             |
| 08/07/2011 | CHF / R On 19 September 2011       | 7.70   | C            | Foreign Exchange Future | 0.46400   | 0.39000                         | 0             |
| 08/07/2011 | CHF / R On 19 September 2011       | 7.60   | C            | Foreign Exchange Future | 0.54500   | 0.46600                         | 0             |
| 08/07/2011 | CHF / R On 19 September 2011       | 8.40   | C            | Foreign Exchange Future | 0.10300   | 0.08200                         | 0             |
| 08/07/2011 | CHF / R On 19 September 2011       | 9.05   | C            | Foreign Exchange Future | 0.02200   | 0.01800                         | 0             |
| 08/07/2011 | CHF / R On 19 September 2011       | 9.00   | C            | Foreign Exchange Future | 0.02500   | 0.02000                         | 0             |
| 08/07/2011 | CHF / R On 19 September 2011       | 7.80   | C            | Foreign Exchange Future | 0.38900   | 0.32100                         | 0             |
| 08/07/2011 | CHF / R On 19 September 2011       | 8.95   | C            | Foreign Exchange Future | 0.02800   | 0.02200                         | 0             |
| 08/07/2011 | CHF / R On 19 September 2011       | 8.80   | C            | Foreign Exchange Future | 0.04000   | 0.03200                         | 0             |
| 08/07/2011 | CHF / R On 19 September 2011       | 8.85   | C            | Foreign Exchange Future | 0.03500   | 0.02800                         | 0             |
| 08/07/2011 | CHF / R On 19 September 2011       | 9.10   | C            | Foreign Exchange Future | 0.02000   | 0.01600                         | 0             |
| 08/07/2011 | CHF / R On 19 September 2011       | 9.25   | C            | Foreign Exchange Future | 0.01400   | 0.01100                         | 0             |
| 08/07/2011 | CHF / R On 19 September 2011       | 7.85   | C            | Foreign Exchange Future | 0.35300   | 0.28900                         | 0             |
| 08/07/2011 | CHF / R On 19 September 2011       | 7.85   | P            | Foreign Exchange Future | 0.10500   | 0.13800                         | 0             |
| 08/07/2011 | CHF / R On 19 September 2011       | 9.25   | P            | Foreign Exchange Future | 1.16600   | 1.26000                         | 0             |
| 08/07/2011 | CHF / R On 19 September 2011       | 9.10   | P            | Foreign Exchange Future | 1.02200   | 1.11500                         | 0             |
| 08/07/2011 | CHF / R On 19 September 2011       | 8.85   | P            | Foreign Exchange Future | 0.78700   | 0.87700                         | 0             |
| 08/07/2011 | CHF / R On 19 September 2011       | 8.80   | P            | Foreign Exchange Future | 0.74200   | 0.83100                         | 0             |
| 08/07/2011 | CHF / R On 19 September 2011       | 8.95   | P            | Foreign Exchange Future | 0.88000   | 0.97100                         | 0             |
| 08/07/2011 | CHF / R On 19 September 2011       | 7.80   | P            | Foreign Exchange Future | 0.09100   | 0.12000                         | 0             |
| 08/07/2011 | CHF / R On 19 September 2011       | 9.00   | P            | Foreign Exchange Future | 0.92700   | 1.01900                         | 0             |
| 08/07/2011 | CHF / R On 19 September 2011       | 9.05   | P            | Foreign Exchange Future | 0.97400   | 1.06700                         | 0             |
| 08/07/2011 | CHF / R On 19 September 2011       | 8.40   | P            | Foreign Exchange Future | 0.40500   | 0.48100                         | 0             |
| 08/07/2011 | CHF / R On 19 September 2011       | 7.60   | P            | Foreign Exchange Future | 0.04700   | 0.06500                         | 0             |
| 08/07/2011 | CHF / R On 19 September 2011       | 7.70   | P            | Foreign Exchange Future | 0.06600   | 0.08900                         | 0             |
| 08/07/2011 | CHF / R On 19 September 2011       | 7.65   | P            | Foreign Exchange Future | 0.05600   | 0.07600                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011        |        |              | Foreign Exchange Future | 8.21490   | 8.11720                         | 25            |
| 08/07/2011 | CHF / R On 19 December 2011        | 8.30   | C            | Foreign Exchange Future | 0.29500   | 0.26000                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011        | 8.35   | C            | Foreign Exchange Future | 0.27700   | 0.24400                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/07/2011 | CHF / R On 19 December 2011 | 8.25   | C            | Foreign Exchange Future | 0.31400   | 0.27700                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 8.50   | C            | Foreign Exchange Future | 0.23000   | 0.20300                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 8.15   | C            | Foreign Exchange Future | 0.35800   | 0.31400                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 7.90   | C            | Foreign Exchange Future | 0.49300   | 0.43500                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 8.55   | C            | Foreign Exchange Future | 0.21600   | 0.19000                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 8.90   | C            | Foreign Exchange Future | 0.14100   | 0.12500                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 9.40   | C            | Foreign Exchange Future | 0.08000   | 0.07100                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 9.15   | C            | Foreign Exchange Future | 0.10500   | 0.09300                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 8.45   | C            | Foreign Exchange Future | 0.24500   | 0.21600                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 8.00   | C            | Foreign Exchange Future | 0.43500   | 0.38200                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 7.75   | C            | Foreign Exchange Future | 0.59000   | 0.52400                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 8.80   | C            | Foreign Exchange Future | 0.15900   | 0.14000                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 7.65   | C            | Foreign Exchange Future | 0.66100   | 0.59000                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 8.70   | C            | Foreign Exchange Future | 0.18000   | 0.15800                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 8.95   | C            | Foreign Exchange Future | 0.13300   | 0.11800                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 8.60   | C            | Foreign Exchange Future | 0.20300   | 0.17900                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 9.45   | C            | Foreign Exchange Future | 0.07600   | 0.06800                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 9.20   | C            | Foreign Exchange Future | 0.09900   | 0.08800                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 9.20   | P            | Foreign Exchange Future | 1.08400   | 1.17100                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 9.45   | P            | Foreign Exchange Future | 1.31100   | 1.40100                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 8.60   | P            | Foreign Exchange Future | 0.58800   | 0.66200                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 8.95   | P            | Foreign Exchange Future | 0.86800   | 0.95100                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 8.70   | P            | Foreign Exchange Future | 0.66500   | 0.74100                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 7.65   | P            | Foreign Exchange Future | 0.09600   | 0.12300                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 8.80   | P            | Foreign Exchange Future | 0.74400   | 0.82300                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 7.75   | P            | Foreign Exchange Future | 0.12500   | 0.15700                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.22000   | 0.26500                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 8.45   | P            | Foreign Exchange Future | 0.48000   | 0.54900                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 9.15   | P            | Foreign Exchange Future | 1.04000   | 1.12600                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 1.26500   | 1.35400                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 8.90   | P            | Foreign Exchange Future | 0.82600   | 0.90800                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 8.55   | P            | Foreign Exchange Future | 0.55100   | 0.62300                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.17800   | 0.21800                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.29300   | 0.34700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 08/07/2011 | CHF / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.51500      | 0.58600                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.34900      | 0.41000                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.41200      | 0.47700                         | 0             |
| 08/07/2011 | CHF / R On 19 December 2011 | 8.30   | P            | Foreign Exchange Future | 0.38000      | 0.44300                         | 0             |
| 08/07/2011 | RAIN On 19 September 2011   |        |              | Foreign Exchange Future | 13,746.29000 | 13,701.00000                    | 0             |
| 08/07/2011 | YUAN/R On 19 September 2011 |        |              | Foreign Exchange Future | 1.04950      | 1.04410                         | 0             |
| 08/07/2011 | YUAN/R On 19 September 2011 | 1.10   | C            | Foreign Exchange Future | 0.01020      | 0.00930                         | 0             |
| 08/07/2011 | YUAN/R On 19 September 2011 | 1.05   | C            | Foreign Exchange Future | 0.02470      | 0.02250                         | 0             |
| 08/07/2011 | YUAN/R On 19 September 2011 | 1.15   | C            | Foreign Exchange Future | 0.00400      | 0.00370                         | 0             |
| 08/07/2011 | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.10450      | 0.10960                         | 0             |
| 08/07/2011 | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.02520      | 0.02840                         | 0             |
| 08/07/2011 | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.06070      | 0.06520                         | 0             |
| 08/07/2011 | YUAN/R On 19 December 2011  |        |              | Foreign Exchange Future | 1.06660      | 1.06150                         | 0             |
| 08/07/2011 | YUAN/R On 19 December 2011  | 1.10   | C            | Foreign Exchange Future | 0.02900      | 0.02750                         | 0             |
| 08/07/2011 | YUAN/R On 19 December 2011  | 1.05   | C            | Foreign Exchange Future | 0.04850      | 0.04590                         | 0             |
| 08/07/2011 | YUAN/R On 19 December 2011  | 1.15   | C            | Foreign Exchange Future | 0.01770      | 0.01680                         | 0             |
| 08/07/2011 | YUAN/R On 19 December 2011  | 1.15   | P            | Foreign Exchange Future | 0.10110      | 0.10530                         | 0             |
| 08/07/2011 | YUAN/R On 19 December 2011  | 1.05   | P            | Foreign Exchange Future | 0.03190      | 0.03440                         | 0             |
| 08/07/2011 | YUAN/R On 19 December 2011  | 1.10   | P            | Foreign Exchange Future | 0.06240      | 0.06600                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.90420      | 6.78340                         | 331,192       |
| 11/07/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.01400      | 0.01000                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.01300      | 0.00900                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01500      | 0.01000                         | 3,000         |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.02100      | 0.01500                         | 15,000        |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.05000      | 0.03600                         | 5,000         |
| 11/07/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.22500      | 0.15800                         | 980           |
| 11/07/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.16900      | 0.12300                         | 6,000         |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.03200      | 0.02300                         | 200           |
| 11/07/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.29000      | 0.21200                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.04500      | 0.03200                         | 10,000        |
| 11/07/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.36300      | 0.27400                         | 6,060         |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.10300      | 0.07400                         | 6,060         |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.06400   | 0.04500                         | 8,880         |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.08100   | 0.05800                         | 6,000         |
| 11/07/2011 | \$ / R On 19 September 2011 | 6.55   | C            | Foreign Exchange Future | 0.40200   | 0.30900                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.25600   | 0.18400                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 6.85   | C            | Foreign Exchange Future | 0.19600   | 0.14000                         | 1,980         |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.04000   | 0.02800                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 6.95   | C            | Foreign Exchange Future | 0.15000   | 0.10800                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.65   | C            | Foreign Exchange Future | 0.02900   | 0.02100                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.09100   | 0.06500                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.13200   | 0.09500                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 6.40   | C            | Foreign Exchange Future | 0.52900   | 0.42400                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.75   | C            | Foreign Exchange Future | 0.02400   | 0.01700                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 5.75   | C            | Foreign Exchange Future | 1.15500   | 1.03400                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.25   | C            | Foreign Exchange Future | 0.07200   | 0.05100                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.03600   | 0.02500                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 5.80   | C            | Foreign Exchange Future | 1.10500   | 0.98500                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.01200   | 0.00800                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 5.85   | C            | Foreign Exchange Future | 1.05500   | 0.93500                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.70   | C            | Foreign Exchange Future | 0.02600   | 0.01800                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 6.30   | C            | Foreign Exchange Future | 0.61900   | 0.50900                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 5.70   | C            | Foreign Exchange Future | 1.20500   | 1.08400                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.11700   | 0.08400                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.32500   | 0.24200                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.07100   | 0.10900                         | 200           |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.26300   | 0.35100                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 6.30   | P            | Foreign Exchange Future | 0.01500   | 0.02600                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.82200   | 0.93500                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 1.25800   | 1.37500                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 5.80   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.68200   | 0.79200                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.25   | P            | Foreign Exchange Future | 0.41800   | 0.51800                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | \$ / R On 19 September 2011 | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.75   | P            | Foreign Exchange Future | 0.87000   | 0.98400                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 6.40   | P            | Foreign Exchange Future | 0.02500   | 0.04100                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.22800   | 0.31200                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.33700   | 0.43200                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.77500   | 0.88800                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 6.95   | P            | Foreign Exchange Future | 0.19600   | 0.27500                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.63600   | 0.74500                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.10200   | 0.15100                         | 1,980         |
| 11/07/2011 | \$ / R On 19 September 2011 | 6.85   | P            | Foreign Exchange Future | 0.14200   | 0.20700                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 6.55   | P            | Foreign Exchange Future | 0.04800   | 0.07600                         | 8,880         |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.37700   | 0.47500                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.46000   | 0.56200                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 2.89600   | 3.01700                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.29900   | 0.39100                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.72800   | 0.84000                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.08600   | 0.12900                         | 5,980         |
| 11/07/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.05900   | 0.09100                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.16500   | 0.24000                         | 10,000        |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.59100   | 0.69900                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.12100   | 0.17500                         | 10,000        |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.54600   | 0.65300                         | 2,800         |
| 11/07/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.11100   | 1.22700                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.91700   | 1.03200                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.20900   | 1.32600                         | 0             |
| 11/07/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.16000   | 1.27700                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.99680   | 6.87520                         | 42,616        |
| 11/07/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.16600   | 0.13500                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.15500   | 0.12600                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.17800   | 0.14500                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.41100   | 0.33500                         | 6,425         |
| 11/07/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.07300   | 0.06000                         | 2,962         |
| 11/07/2011 | \$ / R On 19 December 2011  | 7.25   | C            | Foreign Exchange Future | 0.19100   | 0.15600                         | 5,000         |
| 11/07/2011 | \$ / R On 19 December 2011  | 6.15   | C            | Foreign Exchange Future | 0.87600   | 0.76600                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | \$ / R On 19 December 2011 | 7.00   | C            | Foreign Exchange Future | 0.27400   | 0.22300                         | 2,962         |
| 11/07/2011 | \$ / R On 19 December 2011 | 7.50   | C            | Foreign Exchange Future | 0.13600   | 0.11000                         | 500           |
| 11/07/2011 | \$ / R On 19 December 2011 | 6.45   | C            | Foreign Exchange Future | 0.62300   | 0.52700                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 6.40   | C            | Foreign Exchange Future | 0.66200   | 0.56400                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 6.25   | C            | Foreign Exchange Future | 0.78800   | 0.68200                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 8.05   | C            | Foreign Exchange Future | 0.06900   | 0.05700                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 5.95   | C            | Foreign Exchange Future | 1.06100   | 0.94400                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 7.45   | C            | Foreign Exchange Future | 0.14500   | 0.11800                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 6.70   | C            | Foreign Exchange Future | 0.44300   | 0.36300                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 5.85   | C            | Foreign Exchange Future | 1.15800   | 1.03900                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 7.60   | C            | Foreign Exchange Future | 0.11900   | 0.09700                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 6.60   | C            | Foreign Exchange Future | 0.51100   | 0.42500                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 6.80   | C            | Foreign Exchange Future | 0.38100   | 0.30800                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 7.90   | C            | Foreign Exchange Future | 0.08200   | 0.06700                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 7.70   | C            | Foreign Exchange Future | 0.10500   | 0.08500                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 6.85   | C            | Foreign Exchange Future | 0.35200   | 0.28300                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 6.30   | C            | Foreign Exchange Future | 0.74500   | 0.64100                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 6.35   | C            | Foreign Exchange Future | 0.70300   | 0.60200                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 6.00   | C            | Foreign Exchange Future | 1.01300   | 0.89900                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 7.80   | C            | Foreign Exchange Future | 0.09300   | 0.07500                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 7.80   | P            | Foreign Exchange Future | 0.89600   | 1.00000                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 6.00   | P            | Foreign Exchange Future | 0.01600   | 0.02400                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 6.35   | P            | Foreign Exchange Future | 0.05600   | 0.07700                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 6.30   | P            | Foreign Exchange Future | 0.04800   | 0.06600                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 6.85   | P            | Foreign Exchange Future | 0.20500   | 0.25800                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 7.70   | P            | Foreign Exchange Future | 0.80800   | 0.91000                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.98500   | 1.09200                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 6.80   | P            | Foreign Exchange Future | 0.18400   | 0.23300                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.11400   | 0.15000                         | 5,000         |
| 11/07/2011 | \$ / R On 19 December 2011 | 7.60   | P            | Foreign Exchange Future | 0.72200   | 0.82200                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 5.85   | P            | Foreign Exchange Future | 0.01100   | 0.01400                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.14600   | 0.18800                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 7.45   | P            | Foreign Exchange Future | 0.59800   | 0.69300                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 5.95   | P            | Foreign Exchange Future | 0.01400   | 0.01900                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | \$ / R On 19 December 2011 | 8.05   | P            | Foreign Exchange Future | 1.12200   | 1.23200                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.04100   | 0.05700                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 6.40   | P            | Foreign Exchange Future | 0.06500   | 0.08900                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 6.45   | P            | Foreign Exchange Future | 0.07600   | 0.10200                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 7.25   | P            | Foreign Exchange Future | 0.44400   | 0.53100                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 6.15   | P            | Foreign Exchange Future | 0.02900   | 0.04100                         | 5,000         |
| 11/07/2011 | \$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.63900   | 0.73500                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.27700   | 0.34800                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 1.07600   | 1.18500                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.48100   | 0.57000                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 6.75   | P            | Foreign Exchange Future | 0.16400   | 0.21000                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 7.40   | P            | Foreign Exchange Future | 0.55800   | 0.65100                         | 0             |
| 11/07/2011 | \$ / R On 19 December 2011 | 7.35   | P            | Foreign Exchange Future | 0.51900   | 0.61000                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 7.09260   | 6.97100                         | 14,306        |
| 11/07/2011 | \$ / R On 19 March 2012    | 7.04   | C            | Foreign Exchange Future | 0.38200   | 0.32100                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012    | 7.09   | C            | Foreign Exchange Future | 0.35800   | 0.30300                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012    | 6.99   | C            | Foreign Exchange Future | 0.40700   | 0.34100                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 0.40000   | 0.33400                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012    | 7.15   | C            | Foreign Exchange Future | 0.33300   | 0.28300                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 0.29800   | 0.25300                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012    | 6.80   | C            | Foreign Exchange Future | 0.51000   | 0.43400                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 0.31500   | 0.26700                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012    | 6.75   | C            | Foreign Exchange Future | 0.54100   | 0.46200                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012    | 7.55   | C            | Foreign Exchange Future | 0.21700   | 0.18400                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012    | 7.95   | C            | Foreign Exchange Future | 0.14700   | 0.12500                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012    | 7.40   | C            | Foreign Exchange Future | 0.25400   | 0.21500                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012    | 8.30   | C            | Foreign Exchange Future | 0.10800   | 0.09300                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012    | 6.70   | C            | Foreign Exchange Future | 0.57200   | 0.49100                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012    | 8.35   | C            | Foreign Exchange Future | 0.10400   | 0.08900                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012    | 7.85   | C            | Foreign Exchange Future | 0.16100   | 0.13700                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012    | 7.45   | C            | Foreign Exchange Future | 0.24100   | 0.20400                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012    | 8.20   | C            | Foreign Exchange Future | 0.11800   | 0.10100                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012    | 6.85   | C            | Foreign Exchange Future | 0.48100   | 0.40700                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012    | 8.00   | C            | Foreign Exchange Future | 0.14000   | 0.12000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | \$ / R On 19 March 2012     | 7.10   | C            | Foreign Exchange Future | 0.35100   | 0.29900                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012     | 6.65   | C            | Foreign Exchange Future | 0.60500   | 0.52100                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012     | 6.65   | P            | Foreign Exchange Future | 0.16200   | 0.20000                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012     | 7.10   | P            | Foreign Exchange Future | 0.35800   | 0.42800                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012     | 8.00   | P            | Foreign Exchange Future | 1.04700   | 1.14900                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012     | 6.85   | P            | Foreign Exchange Future | 0.23800   | 0.28600                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012     | 8.20   | P            | Foreign Exchange Future | 1.22500   | 1.33000                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012     | 7.45   | P            | Foreign Exchange Future | 0.59800   | 0.68300                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012     | 7.85   | P            | Foreign Exchange Future | 0.91800   | 1.01600                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012     | 8.35   | P            | Foreign Exchange Future | 1.36100   | 1.46800                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012     | 6.70   | P            | Foreign Exchange Future | 0.17900   | 0.22000                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012     | 8.30   | P            | Foreign Exchange Future | 1.31500   | 1.42200                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012     | 7.40   | P            | Foreign Exchange Future | 0.56100   | 0.64400                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012     | 7.95   | P            | Foreign Exchange Future | 1.00400   | 1.10400                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012     | 7.55   | P            | Foreign Exchange Future | 0.67400   | 0.76300                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012     | 6.75   | P            | Foreign Exchange Future | 0.19800   | 0.24100                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012     | 7.20   | P            | Foreign Exchange Future | 0.42200   | 0.49600                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012     | 6.80   | P            | Foreign Exchange Future | 0.21700   | 0.26300                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012     | 7.25   | P            | Foreign Exchange Future | 0.45500   | 0.53200                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012     | 7.15   | P            | Foreign Exchange Future | 0.39000   | 0.46200                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.30700   | 0.36300                         | 1,000         |
| 11/07/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.30000   | 0.35600                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.35100   | 0.41800                         | 0             |
| 11/07/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.32500   | 0.38600                         | 0             |
| 11/07/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 7.19550   | 7.07320                         | 2,000         |
| 11/07/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 0.41100   | 0.35700                         | 0             |
| 11/07/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 0.39300   | 0.34100                         | 0             |
| 11/07/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 0.42900   | 0.37300                         | 0             |
| 11/07/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.43400   | 0.50000                         | 0             |
| 11/07/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.49800   | 0.56800                         | 0             |
| 11/07/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.46600   | 0.53400                         | 0             |
| 11/07/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.30180   | 7.17940                         | 0             |
| 11/07/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.54800   | 0.48200                         | 0             |
| 11/07/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.52500   | 0.46300                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | \$ / R On 17 September 2012      | 7.15   | C            | Foreign Exchange Future | 0.57100   | 0.50300                         | 13,000        |
| 11/07/2011 | \$ / R On 17 September 2012      | 7.30   | C            | Foreign Exchange Future | 0.50400   | 0.44600                         | 11,000        |
| 11/07/2011 | \$ / R On 17 September 2012      | 7.15   | P            | Foreign Exchange Future | 0.41900   | 0.47400                         | 0             |
| 11/07/2011 | \$ / R On 17 September 2012      | 7.30   | P            | Foreign Exchange Future | 0.50200   | 0.56700                         | 0             |
| 11/07/2011 | \$ / R On 17 September 2012      | 7.25   | P            | Foreign Exchange Future | 0.47300   | 0.53400                         | 0             |
| 11/07/2011 | \$ / R On 17 September 2012      | 7.20   | P            | Foreign Exchange Future | 0.44600   | 0.50300                         | 0             |
| 11/07/2011 | \$ / R On 14 December 2012       |        |              | Foreign Exchange Future | 7.40490   | 7.28280                         | 0             |
| 11/07/2011 | \$ / R On 14 December 2012       | 7.70   | C            | Foreign Exchange Future | 0.46700   | 0.41800                         | 0             |
| 11/07/2011 | \$ / R On 14 December 2012       | 7.75   | C            | Foreign Exchange Future | 0.45300   | 0.40500                         | 0             |
| 11/07/2011 | \$ / R On 14 December 2012       | 7.65   | C            | Foreign Exchange Future | 0.48200   | 0.43200                         | 0             |
| 11/07/2011 | \$ / R On 14 December 2012       | 8.00   | C            | Foreign Exchange Future | 0.38700   | 0.34600                         | 300           |
| 11/07/2011 | \$ / R On 14 December 2012       | 7.65   | P            | Foreign Exchange Future | 0.72700   | 0.79900                         | 0             |
| 11/07/2011 | \$ / R On 14 December 2012       | 8.00   | P            | Foreign Exchange Future | 0.98200   | 1.06300                         | 0             |
| 11/07/2011 | \$ / R On 14 December 2012       | 7.75   | P            | Foreign Exchange Future | 0.79800   | 0.87200                         | 0             |
| 11/07/2011 | \$ / R On 14 December 2012       | 7.70   | P            | Foreign Exchange Future | 0.76200   | 0.83500                         | 0             |
| 11/07/2011 | \$ / R On 12 December 2014       |        |              | Foreign Exchange Future | 8.36500   | 8.24410                         | 0             |
| 11/07/2011 | \$ / R On 12 December 2014       | 8.50   | C            | Foreign Exchange Future | 1.03800   | 0.97700                         | 0             |
| 11/07/2011 | \$ / R On 12 December 2014       | 8.55   | C            | Foreign Exchange Future | 1.02200   | 0.96200                         | 0             |
| 11/07/2011 | \$ / R On 12 December 2014       | 8.45   | C            | Foreign Exchange Future | 1.05500   | 0.99300                         | 0             |
| 11/07/2011 | \$ / R On 12 December 2014       | 8.00   | C            | Foreign Exchange Future | 1.22000   | 1.15200                         | 200           |
| 11/07/2011 | \$ / R On 12 December 2014       | 8.45   | P            | Foreign Exchange Future | 1.14000   | 1.19900                         | 0             |
| 11/07/2011 | \$ / R On 12 December 2014       | 8.00   | P            | Foreign Exchange Future | 0.85500   | 0.90800                         | 0             |
| 11/07/2011 | \$ / R On 12 December 2014       | 8.55   | P            | Foreign Exchange Future | 1.20700   | 1.26800                         | 0             |
| 11/07/2011 | \$ / R On 12 December 2014       | 8.50   | P            | Foreign Exchange Future | 1.17300   | 1.23300                         | 0             |
| 11/07/2011 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.16230   | 9.04140                         | 0             |
| 11/07/2011 | \$ / R On 14 December 2015       | 9.20   | C            | Foreign Exchange Future | 1.41700   | 1.35300                         | 0             |
| 11/07/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.40000   | 1.33800                         | 0             |
| 11/07/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.43300   | 1.36900                         | 0             |
| 11/07/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.42100   | 1.47800                         | 0             |
| 11/07/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.48800   | 1.54700                         | 0             |
| 11/07/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.45500   | 1.51200                         | 0             |
| 11/07/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.90420   | 6.78340                         | 301           |
| 11/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.10327   | 0.07388                         | 0             |



| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.09132   | 0.06518                         | 0             |
| 11/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.11685   | 0.08382                         | 0             |
| 11/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.26265   | 0.35042                         | 0             |
| 11/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.33712   | 0.43178                         | 0             |
| 11/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.29907   | 0.39048                         | 0             |
| 11/07/2011 | \$ / R MAXI On 19 December 2011  |        |              | Foreign Exchange Future | 6.99680   | 6.87520                         | 20            |
| 11/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.27367   | 0.22347                         | 0             |
| 11/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | C            | Foreign Exchange Future | 0.25460   | 0.20763                         | 0             |
| 11/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | C            | Foreign Exchange Future | 0.29830   | 0.24060                         | 0             |
| 11/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | P            | Foreign Exchange Future | 0.25150   | 0.31540                         | 0             |
| 11/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | P            | Foreign Exchange Future | 0.30780   | 0.38243                         | 0             |
| 11/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | P            | Foreign Exchange Future | 0.27687   | 0.34827                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011       |        |              | Foreign Exchange Future | 10.96400  | 10.87830                        | 48,399        |
| 11/07/2011 | £ / R On 19 September 2011       | 11.50  | C            | Foreign Exchange Future | 0.07500   | 0.07000                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011       | 11.55  | C            | Foreign Exchange Future | 0.06700   | 0.06400                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011       | 11.45  | C            | Foreign Exchange Future | 0.08300   | 0.07800                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011       | 11.65  | C            | Foreign Exchange Future | 0.05500   | 0.05200                         | 8,945         |
| 11/07/2011 | £ / R On 19 September 2011       | 12.10  | C            | Foreign Exchange Future | 0.02200   | 0.02200                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011       | 11.00  | C            | Foreign Exchange Future | 0.20700   | 0.18600                         | 3,455         |
| 11/07/2011 | £ / R On 19 September 2011       | 10.50  | C            | Foreign Exchange Future | 0.53500   | 0.47500                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011       | 10.95  | C            | Foreign Exchange Future | 0.22900   | 0.20500                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011       | 11.20  | C            | Foreign Exchange Future | 0.13900   | 0.12700                         | 1,200         |
| 11/07/2011 | £ / R On 19 September 2011       | 10.85  | C            | Foreign Exchange Future | 0.28600   | 0.25100                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011       | 11.10  | C            | Foreign Exchange Future | 0.17000   | 0.15400                         | 630           |
| 11/07/2011 | £ / R On 19 September 2011       | 11.15  | C            | Foreign Exchange Future | 0.15400   | 0.14000                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011       | 11.90  | C            | Foreign Exchange Future | 0.03300   | 0.03200                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011       | 11.75  | C            | Foreign Exchange Future | 0.04500   | 0.04300                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011       | 11.80  | C            | Foreign Exchange Future | 0.04000   | 0.03900                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011       | 11.25  | C            | Foreign Exchange Future | 0.12500   | 0.11500                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011       | 10.75  | C            | Foreign Exchange Future | 0.35000   | 0.30700                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011       | 11.70  | C            | Foreign Exchange Future | 0.04900   | 0.04800                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011       | 11.85  | C            | Foreign Exchange Future | 0.03600   | 0.03600                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011       | 10.65  | C            | Foreign Exchange Future | 0.42000   | 0.37000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | £ / R On 19 September 2011 | 10.65  | P            | Foreign Exchange Future | 0.10600   | 0.14200                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011 | 11.85  | P            | Foreign Exchange Future | 0.92200   | 1.00800                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011 | 11.70  | P            | Foreign Exchange Future | 0.78500   | 0.87000                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011 | 10.75  | P            | Foreign Exchange Future | 0.13600   | 0.17900                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011 | 11.25  | P            | Foreign Exchange Future | 0.41100   | 0.48700                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011 | 11.80  | P            | Foreign Exchange Future | 0.87600   | 0.96100                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011 | 11.75  | P            | Foreign Exchange Future | 0.83100   | 0.91500                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011 | 11.90  | P            | Foreign Exchange Future | 0.96900   | 1.05400                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011 | 11.15  | P            | Foreign Exchange Future | 0.34000   | 0.41200                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011 | 10.85  | P            | Foreign Exchange Future | 0.17200   | 0.22300                         | 630           |
| 11/07/2011 | £ / R On 19 September 2011 | 11.10  | P            | Foreign Exchange Future | 0.30600   | 0.37600                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011 | 10.95  | P            | Foreign Exchange Future | 0.21500   | 0.27700                         | 1,200         |
| 11/07/2011 | £ / R On 19 September 2011 | 11.20  | P            | Foreign Exchange Future | 0.37500   | 0.44900                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011 | 10.50  | P            | Foreign Exchange Future | 0.07100   | 0.09700                         | 5,490         |
| 11/07/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 1.15800   | 1.24400                         | 200           |
| 11/07/2011 | £ / R On 19 September 2011 | 11.00  | P            | Foreign Exchange Future | 0.24300   | 0.30800                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.74100   | 0.82400                         | 100           |
| 11/07/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.56900   | 0.65000                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.65300   | 0.73600                         | 0             |
| 11/07/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.61100   | 0.69200                         | 200           |
| 11/07/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.10050  | 11.01390                        | 10,029        |
| 11/07/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.21700   | 0.20400                         | 0             |
| 11/07/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.20500   | 0.19300                         | 0             |
| 11/07/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.22900   | 0.21500                         | 0             |
| 11/07/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.12000   | 0.11500                         | 0             |
| 11/07/2011 | £ / R On 19 December 2011  | 11.30  | C            | Foreign Exchange Future | 0.31800   | 0.29600                         | 0             |
| 11/07/2011 | £ / R On 19 December 2011  | 11.90  | C            | Foreign Exchange Future | 0.16500   | 0.15600                         | 0             |
| 11/07/2011 | £ / R On 19 December 2011  | 11.75  | C            | Foreign Exchange Future | 0.19500   | 0.18300                         | 0             |
| 11/07/2011 | £ / R On 19 December 2011  | 10.50  | C            | Foreign Exchange Future | 0.75100   | 0.69600                         | 0             |
| 11/07/2011 | £ / R On 19 December 2011  | 10.70  | C            | Foreign Exchange Future | 0.61600   | 0.56800                         | 0             |
| 11/07/2011 | £ / R On 19 December 2011  | 10.70  | P            | Foreign Exchange Future | 0.21600   | 0.25400                         | 0             |
| 11/07/2011 | £ / R On 19 December 2011  | 10.50  | P            | Foreign Exchange Future | 0.15100   | 0.18200                         | 0             |
| 11/07/2011 | £ / R On 19 December 2011  | 11.75  | P            | Foreign Exchange Future | 0.84500   | 0.91900                         | 0             |
| 11/07/2011 | £ / R On 19 December 2011  | 11.90  | P            | Foreign Exchange Future | 0.96500   | 1.04200                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | £ / R On 19 December 2011 | 11.30  | P            | Foreign Exchange Future | 0.51800   | 0.58200                         | 0             |
| 11/07/2011 | £ / R On 19 December 2011 | 12.20  | P            | Foreign Exchange Future | 1.22000   | 1.30100                         | 250           |
| 11/07/2011 | £ / R On 19 December 2011 | 11.60  | P            | Foreign Exchange Future | 0.72900   | 0.80100                         | 0             |
| 11/07/2011 | £ / R On 19 December 2011 | 11.70  | P            | Foreign Exchange Future | 0.80500   | 0.87900                         | 0             |
| 11/07/2011 | £ / R On 19 December 2011 | 11.65  | P            | Foreign Exchange Future | 0.76700   | 0.84000                         | 0             |
| 11/07/2011 | £ / R On 19 March 2012    |        |              | Foreign Exchange Future | 11.24160  | 11.15490                        | 2,827         |
| 11/07/2011 | £ / R On 19 March 2012    | 11.45  | C            | Foreign Exchange Future | 0.45200   | 0.42400                         | 0             |
| 11/07/2011 | £ / R On 19 March 2012    | 11.50  | C            | Foreign Exchange Future | 0.43400   | 0.40800                         | 0             |
| 11/07/2011 | £ / R On 19 March 2012    | 11.40  | C            | Foreign Exchange Future | 0.47000   | 0.44100                         | 0             |
| 11/07/2011 | £ / R On 19 March 2012    | 11.55  | C            | Foreign Exchange Future | 0.41800   | 0.39200                         | 0             |
| 11/07/2011 | £ / R On 19 March 2012    | 11.90  | C            | Foreign Exchange Future | 0.31900   | 0.30000                         | 0             |
| 11/07/2011 | £ / R On 19 March 2012    | 11.00  | C            | Foreign Exchange Future | 0.65100   | 0.60700                         | 0             |
| 11/07/2011 | £ / R On 19 March 2012    | 11.80  | C            | Foreign Exchange Future | 0.34400   | 0.32400                         | 0             |
| 11/07/2011 | £ / R On 19 March 2012    | 12.30  | C            | Foreign Exchange Future | 0.23500   | 0.22200                         | 0             |
| 11/07/2011 | £ / R On 19 March 2012    | 11.35  | C            | Foreign Exchange Future | 0.48800   | 0.45800                         | 0             |
| 11/07/2011 | £ / R On 19 March 2012    | 10.90  | C            | Foreign Exchange Future | 0.70600   | 0.65900                         | 0             |
| 11/07/2011 | £ / R On 19 March 2012    | 11.10  | C            | Foreign Exchange Future | 0.60000   | 0.55800                         | 0             |
| 11/07/2011 | £ / R On 19 March 2012    | 11.70  | C            | Foreign Exchange Future | 0.37200   | 0.35000                         | 0             |
| 11/07/2011 | £ / R On 19 March 2012    | 11.70  | P            | Foreign Exchange Future | 0.83000   | 0.89500                         | 0             |
| 11/07/2011 | £ / R On 19 March 2012    | 11.10  | P            | Foreign Exchange Future | 0.45800   | 0.50300                         | 0             |
| 11/07/2011 | £ / R On 19 March 2012    | 10.90  | P            | Foreign Exchange Future | 0.36400   | 0.40400                         | 0             |
| 11/07/2011 | £ / R On 19 March 2012    | 11.35  | P            | Foreign Exchange Future | 0.59600   | 0.65300                         | 0             |
| 11/07/2011 | £ / R On 19 March 2012    | 12.30  | P            | Foreign Exchange Future | 1.29300   | 1.36700                         | 0             |
| 11/07/2011 | £ / R On 19 March 2012    | 11.80  | P            | Foreign Exchange Future | 0.90200   | 0.96900                         | 0             |
| 11/07/2011 | £ / R On 19 March 2012    | 11.00  | P            | Foreign Exchange Future | 0.40900   | 0.45200                         | 0             |
| 11/07/2011 | £ / R On 19 March 2012    | 11.90  | P            | Foreign Exchange Future | 0.97700   | 1.04500                         | 0             |
| 11/07/2011 | £ / R On 19 March 2012    | 11.55  | P            | Foreign Exchange Future | 0.72600   | 0.78700                         | 0             |
| 11/07/2011 | £ / R On 19 March 2012    | 11.40  | P            | Foreign Exchange Future | 0.62800   | 0.68600                         | 0             |
| 11/07/2011 | £ / R On 19 March 2012    | 11.50  | P            | Foreign Exchange Future | 0.69200   | 0.75300                         | 0             |
| 11/07/2011 | £ / R On 19 March 2012    | 11.45  | P            | Foreign Exchange Future | 0.66000   | 0.71900                         | 0             |
| 11/07/2011 | £ / R On 18 June 2012     |        |              | Foreign Exchange Future | 11.39160  | 11.30380                        | 0             |
| 11/07/2011 | £ / R On 18 June 2012     | 11.85  | C            | Foreign Exchange Future | 0.47300   | 0.45000                         | 0             |
| 11/07/2011 | £ / R On 18 June 2012     | 11.80  | C            | Foreign Exchange Future | 0.48800   | 0.46400                         | 0             |
| 11/07/2011 | £ / R On 18 June 2012     | 11.90  | C            | Foreign Exchange Future | 0.45900   | 0.43600                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | £ / R On 18 June 2012      | 11.90  | P            | Foreign Exchange Future | 0.96700   | 1.03200                         | 0             |
| 11/07/2011 | £ / R On 18 June 2012      | 11.80  | P            | Foreign Exchange Future | 0.89600   | 0.96000                         | 0             |
| 11/07/2011 | £ / R On 18 June 2012      | 11.85  | P            | Foreign Exchange Future | 0.93100   | 0.99600                         | 0             |
| 11/07/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08590   | 0.08410                         | 12,348        |
| 11/07/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00634   | 0.00487                         | 0             |
| 11/07/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00123   | 0.00085                         | 0             |
| 11/07/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01592   | 0.01413                         | 0             |
| 11/07/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/07/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41410  | 11.41590                        | 0             |
| 11/07/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00002   | 0.00003                         | 0             |
| 11/07/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00533   | 0.00675                         | 0             |
| 11/07/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00044   | 0.00077                         | 0             |
| 11/07/2011 | ¥ / R On 19 December 2011  |        |              | Foreign Exchange Future | 0.08720   | 0.08530                         | 0             |
| 11/07/2011 | ¥ / R On 19 December 2011  | 0.08   | C            | Foreign Exchange Future | 0.00869   | 0.00725                         | 0             |
| 11/07/2011 | ¥ / R On 19 December 2011  | 0.09   | C            | Foreign Exchange Future | 0.00358   | 0.00286                         | 0             |
| 11/07/2011 | ¥ / R On 19 December 2011  | 0.07   | C            | Foreign Exchange Future | 0.01735   | 0.01551                         | 0             |
| 11/07/2011 | ¥ / R On 19 December 2011  | 0.07   | P            | Foreign Exchange Future | 0.00015   | 0.00021                         | 0             |
| 11/07/2011 | ¥ / R On 19 December 2011  | 0.09   | P            | Foreign Exchange Future | 0.00638   | 0.00756                         | 0             |
| 11/07/2011 | ¥ / R On 19 December 2011  | 0.08   | P            | Foreign Exchange Future | 0.00149   | 0.00195                         | 0             |
| 11/07/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.64510   | 9.65490                         | 58,516        |
| 11/07/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.17800   | 0.19400                         | 0             |
| 11/07/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.15700   | 0.16900                         | 0             |
| 11/07/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.20500   | 0.22000                         | 0             |
| 11/07/2011 | € / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.12200   | 0.13300                         | 5,655         |
| 11/07/2011 | € / R On 19 September 2011 | 10.40  | C            | Foreign Exchange Future | 0.02400   | 0.02900                         | 3,590         |
| 11/07/2011 | € / R On 19 September 2011 | 9.30   | C            | Foreign Exchange Future | 0.41000   | 0.42200                         | 0             |
| 11/07/2011 | € / R On 19 September 2011 | 10.25  | C            | Foreign Exchange Future | 0.03600   | 0.04200                         | 6,195         |
| 11/07/2011 | € / R On 19 September 2011 | 10.00  | C            | Foreign Exchange Future | 0.07200   | 0.08000                         | 0             |
| 11/07/2011 | € / R On 19 September 2011 | 10.65  | C            | Foreign Exchange Future | 0.01200   | 0.01500                         | 0             |
| 11/07/2011 | € / R On 19 September 2011 | 9.40   | C            | Foreign Exchange Future | 0.33400   | 0.34700                         | 0             |
| 11/07/2011 | € / R On 19 September 2011 | 10.60  | C            | Foreign Exchange Future | 0.01400   | 0.01700                         | 0             |
| 11/07/2011 | € / R On 19 September 2011 | 10.55  | C            | Foreign Exchange Future | 0.01600   | 0.02000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | € / R On 19 September 2011 | 10.55  | P            | Foreign Exchange Future | 0.92100   | 0.91500                         | 0             |
| 11/07/2011 | € / R On 19 September 2011 | 10.60  | P            | Foreign Exchange Future | 0.96900   | 0.96200                         | 0             |
| 11/07/2011 | € / R On 19 September 2011 | 9.40   | P            | Foreign Exchange Future | 0.08900   | 0.09200                         | 0             |
| 11/07/2011 | € / R On 19 September 2011 | 10.65  | P            | Foreign Exchange Future | 1.01700   | 1.01000                         | 0             |
| 11/07/2011 | € / R On 19 September 2011 | 10.00  | P            | Foreign Exchange Future | 0.42700   | 0.42500                         | 0             |
| 11/07/2011 | € / R On 19 September 2011 | 10.25  | P            | Foreign Exchange Future | 0.64100   | 0.63700                         | 0             |
| 11/07/2011 | € / R On 19 September 2011 | 9.30   | P            | Foreign Exchange Future | 0.06500   | 0.06700                         | 6,195         |
| 11/07/2011 | € / R On 19 September 2011 | 10.40  | P            | Foreign Exchange Future | 0.77900   | 0.77400                         | 0             |
| 11/07/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.16000   | 0.16500                         | 2,065         |
| 11/07/2011 | € / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 0.27700   | 0.27800                         | 0             |
| 11/07/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.21200   | 0.21400                         | 0             |
| 11/07/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.18300   | 0.18900                         | 0             |
| 11/07/2011 | € / R On 19 December 2011  |        |              | Foreign Exchange Future | 9.75030   | 9.75890                         | 4,928         |
| 11/07/2011 | € / R On 19 December 2011  | 9.80   | C            | Foreign Exchange Future | 0.29700   | 0.30600                         | 0             |
| 11/07/2011 | € / R On 19 December 2011  | 9.85   | C            | Foreign Exchange Future | 0.27800   | 0.28700                         | 0             |
| 11/07/2011 | € / R On 19 December 2011  | 9.75   | C            | Foreign Exchange Future | 0.31700   | 0.32900                         | 0             |
| 11/07/2011 | € / R On 19 December 2011  | 10.00  | C            | Foreign Exchange Future | 0.22900   | 0.23700                         | 0             |
| 11/07/2011 | € / R On 19 December 2011  | 9.55   | C            | Foreign Exchange Future | 0.42300   | 0.43400                         | 0             |
| 11/07/2011 | € / R On 19 December 2011  | 9.30   | C            | Foreign Exchange Future | 0.58400   | 0.59400                         | 0             |
| 11/07/2011 | € / R On 19 December 2011  | 9.40   | C            | Foreign Exchange Future | 0.51600   | 0.52600                         | 0             |
| 11/07/2011 | € / R On 19 December 2011  | 9.40   | P            | Foreign Exchange Future | 0.16600   | 0.16700                         | 0             |
| 11/07/2011 | € / R On 19 December 2011  | 9.30   | P            | Foreign Exchange Future | 0.13400   | 0.13500                         | 0             |
| 11/07/2011 | € / R On 19 December 2011  | 9.55   | P            | Foreign Exchange Future | 0.22300   | 0.22500                         | 0             |
| 11/07/2011 | € / R On 19 December 2011  | 10.00  | P            | Foreign Exchange Future | 0.47900   | 0.47800                         | 0             |
| 11/07/2011 | € / R On 19 December 2011  | 9.75   | P            | Foreign Exchange Future | 0.31700   | 0.32000                         | 0             |
| 11/07/2011 | € / R On 19 December 2011  | 9.85   | P            | Foreign Exchange Future | 0.37800   | 0.37800                         | 0             |
| 11/07/2011 | € / R On 19 December 2011  | 9.80   | P            | Foreign Exchange Future | 0.34700   | 0.34700                         | 0             |
| 11/07/2011 | € / R On 19 March 2012     |        |              | Foreign Exchange Future | 9.86110   | 9.86640                         | 8,503         |
| 11/07/2011 | € / R On 19 March 2012     | 10.10  | C            | Foreign Exchange Future | 0.33400   | 0.34300                         | 0             |
| 11/07/2011 | € / R On 19 March 2012     | 10.15  | C            | Foreign Exchange Future | 0.31800   | 0.32700                         | 0             |
| 11/07/2011 | € / R On 19 March 2012     | 10.05  | C            | Foreign Exchange Future | 0.35000   | 0.35900                         | 0             |
| 11/07/2011 | € / R On 19 March 2012     | 9.05   | C            | Foreign Exchange Future | 0.92700   | 0.93300                         | 0             |
| 11/07/2011 | € / R On 19 March 2012     | 10.25  | C            | Foreign Exchange Future | 0.29000   | 0.29800                         | 0             |
| 11/07/2011 | € / R On 19 March 2012     | 9.80   | C            | Foreign Exchange Future | 0.44900   | 0.46100                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | € / R On 19 March 2012        | 9.00   | C            | Foreign Exchange Future | 0.96600   | 0.97200                         | 0             |
| 11/07/2011 | € / R On 19 March 2012        | 10.60  | C            | Foreign Exchange Future | 0.20900   | 0.21700                         | 0             |
| 11/07/2011 | € / R On 19 March 2012        | 9.90   | C            | Foreign Exchange Future | 0.40500   | 0.41400                         | 0             |
| 11/07/2011 | € / R On 19 March 2012        | 9.90   | P            | Foreign Exchange Future | 0.44400   | 0.44800                         | 0             |
| 11/07/2011 | € / R On 19 March 2012        | 10.60  | P            | Foreign Exchange Future | 0.94800   | 0.95100                         | 0             |
| 11/07/2011 | € / R On 19 March 2012        | 9.00   | P            | Foreign Exchange Future | 0.10500   | 0.10600                         | 0             |
| 11/07/2011 | € / R On 19 March 2012        | 9.80   | P            | Foreign Exchange Future | 0.38800   | 0.39500                         | 0             |
| 11/07/2011 | € / R On 19 March 2012        | 10.25  | P            | Foreign Exchange Future | 0.67900   | 0.68200                         | 0             |
| 11/07/2011 | € / R On 19 March 2012        | 9.05   | P            | Foreign Exchange Future | 0.11600   | 0.11700                         | 0             |
| 11/07/2011 | € / R On 19 March 2012        | 10.05  | P            | Foreign Exchange Future | 0.53900   | 0.54300                         | 0             |
| 11/07/2011 | € / R On 19 March 2012        | 10.15  | P            | Foreign Exchange Future | 0.60700   | 0.61100                         | 0             |
| 11/07/2011 | € / R On 19 March 2012        | 10.10  | P            | Foreign Exchange Future | 0.57300   | 0.57700                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.28000   | 7.21100                         | 25,654        |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.63900   | 0.57300                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.59100   | 0.52600                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.68700   | 0.62100                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.05600   | 0.04500                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.06800   | 0.05400                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.32300   | 0.26700                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.17500   | 0.13200                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.04700   | 0.03700                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.20900   | 0.16200                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | C            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.54400   | 0.48000                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.00900   | 0.00700                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.49800   | 0.43500                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.24500   | 0.19500                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.08200   | 0.06500                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.20200   | 0.25400                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 0.87500   | 0.94300                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.06500   | 0.08400                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.01800   | 0.02400                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 0.72900   | 0.79600                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.01400   | 0.01900                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | P            | Foreign Exchange Future | 0.68000   | 0.74800                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.07900   | 0.10100                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 0.77700   | 0.84500                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.31700   | 0.37600                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.09500   | 0.12100                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.04300   | 0.05600                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.23800   | 0.29300                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.27600   | 0.33400                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.00700   | 0.01000                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.01100   | 0.01500                         | 0             |
| 11/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |
| 11/07/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.29770   | 7.22780                         | 890           |
| 11/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.68100   | 0.62100                         | 0             |
| 11/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.63800   | 0.58000                         | 0             |
| 11/07/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.72500   | 0.66400                         | 0             |
| 11/07/2011 | AU\$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.14800   | 0.12500                         | 0             |
| 11/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.21200   | 0.17900                         | 0             |
| 11/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.21400   | 0.25100                         | 0             |
| 11/07/2011 | AU\$ / R On 19 December 2011  | 7.50   | P            | Foreign Exchange Future | 0.35000   | 0.39700                         | 0             |
| 11/07/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.02700   | 0.03600                         | 0             |
| 11/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.04000   | 0.05200                         | 0             |
| 11/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.03300   | 0.04300                         | 0             |
| 11/07/2011 | AU\$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.31820   | 7.24830                         | 4             |
| 11/07/2011 | AU\$ / R On 19 March 2012     | 7.25   | C            | Foreign Exchange Future | 0.29600   | 0.26400                         | 0             |
| 11/07/2011 | AU\$ / R On 19 March 2012     | 7.30   | C            | Foreign Exchange Future | 0.27000   | 0.24300                         | 0             |
| 11/07/2011 | AU\$ / R On 19 March 2012     | 7.20   | C            | Foreign Exchange Future | 0.32400   | 0.28900                         | 0             |
| 11/07/2011 | AU\$ / R On 19 March 2012     | 7.40   | C            | Foreign Exchange Future | 0.22900   | 0.20600                         | 0             |
| 11/07/2011 | AU\$ / R On 19 March 2012     | 6.95   | C            | Foreign Exchange Future | 0.48700   | 0.43900                         | 0             |
| 11/07/2011 | AU\$ / R On 19 March 2012     | 7.75   | C            | Foreign Exchange Future | 0.12700   | 0.11400                         | 0             |
| 11/07/2011 | AU\$ / R On 19 March 2012     | 7.45   | C            | Foreign Exchange Future | 0.21000   | 0.18900                         | 0             |
| 11/07/2011 | AU\$ / R On 19 March 2012     | 6.20   | C            | Foreign Exchange Future | 1.13300   | 1.06500                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | AU\$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 0.45100   | 0.40600                         | 0             |
| 11/07/2011 | AU\$ / R On 19 March 2012    | 7.00   | P            | Foreign Exchange Future | 0.13300   | 0.15800                         | 0             |
| 11/07/2011 | AU\$ / R On 19 March 2012    | 6.20   | P            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 11/07/2011 | AU\$ / R On 19 March 2012    | 7.45   | P            | Foreign Exchange Future | 0.34200   | 0.39100                         | 0             |
| 11/07/2011 | AU\$ / R On 19 March 2012    | 7.75   | P            | Foreign Exchange Future | 0.55900   | 0.61600                         | 0             |
| 11/07/2011 | AU\$ / R On 19 March 2012    | 6.95   | P            | Foreign Exchange Future | 0.11900   | 0.14100                         | 0             |
| 11/07/2011 | AU\$ / R On 19 March 2012    | 7.40   | P            | Foreign Exchange Future | 0.31100   | 0.35800                         | 0             |
| 11/07/2011 | AU\$ / R On 19 March 2012    | 7.20   | P            | Foreign Exchange Future | 0.20600   | 0.24100                         | 0             |
| 11/07/2011 | AU\$ / R On 19 March 2012    | 7.30   | P            | Foreign Exchange Future | 0.25200   | 0.29500                         | 0             |
| 11/07/2011 | AU\$ / R On 19 March 2012    | 7.25   | P            | Foreign Exchange Future | 0.22800   | 0.26600                         | 0             |
| 11/07/2011 | AU\$ / R On 14 December 2015 |        |              | Foreign Exchange Future | 8.28940   | 8.23910                         | 0             |
| 11/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | C            | Foreign Exchange Future | 1.40600   | 1.36800                         | 0             |
| 11/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | C            | Foreign Exchange Future | 1.37800   | 1.34100                         | 0             |
| 11/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | C            | Foreign Exchange Future | 1.44400   | 1.40500                         | 0             |
| 11/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | P            | Foreign Exchange Future | 0.40500   | 0.41600                         | 0             |
| 11/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | P            | Foreign Exchange Future | 0.43900   | 0.45200                         | 0             |
| 11/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | P            | Foreign Exchange Future | 0.41700   | 0.42900                         | 0             |
| 11/07/2011 | CAD/ R On 19 September 2011  |        |              | Foreign Exchange Future | 7.11660   | 7.02300                         | 0             |
| 11/07/2011 | CAD/ R On 19 September 2011  | 7.25   | C            | Foreign Exchange Future | 0.07800   | 0.05400                         | 0             |
| 11/07/2011 | CAD/ R On 19 September 2011  | 7.30   | C            | Foreign Exchange Future | 0.06400   | 0.04400                         | 0             |
| 11/07/2011 | CAD/ R On 19 September 2011  | 7.20   | C            | Foreign Exchange Future | 0.09400   | 0.06600                         | 0             |
| 11/07/2011 | CAD/ R On 19 September 2011  | 7.80   | C            | Foreign Exchange Future | 0.00900   | 0.00600                         | 0             |
| 11/07/2011 | CAD/ R On 19 September 2011  | 7.75   | C            | Foreign Exchange Future | 0.01100   | 0.00700                         | 0             |
| 11/07/2011 | CAD/ R On 19 September 2011  | 7.85   | C            | Foreign Exchange Future | 0.00700   | 0.00500                         | 0             |
| 11/07/2011 | CAD/ R On 19 September 2011  | 7.55   | C            | Foreign Exchange Future | 0.02400   | 0.01600                         | 0             |
| 11/07/2011 | CAD/ R On 19 September 2011  | 6.60   | C            | Foreign Exchange Future | 0.52900   | 0.44200                         | 0             |
| 11/07/2011 | CAD/ R On 19 September 2011  | 6.90   | C            | Foreign Exchange Future | 0.26900   | 0.20000                         | 0             |
| 11/07/2011 | CAD/ R On 19 September 2011  | 7.95   | C            | Foreign Exchange Future | 0.00500   | 0.00300                         | 0             |
| 11/07/2011 | CAD/ R On 19 September 2011  | 7.95   | P            | Foreign Exchange Future | 0.83800   | 0.93000                         | 0             |
| 11/07/2011 | CAD/ R On 19 September 2011  | 6.90   | P            | Foreign Exchange Future | 0.05200   | 0.07700                         | 0             |
| 11/07/2011 | CAD/ R On 19 September 2011  | 6.60   | P            | Foreign Exchange Future | 0.01200   | 0.01900                         | 0             |
| 11/07/2011 | CAD/ R On 19 September 2011  | 7.55   | P            | Foreign Exchange Future | 0.45700   | 0.54300                         | 0             |
| 11/07/2011 | CAD/ R On 19 September 2011  | 7.85   | P            | Foreign Exchange Future | 0.74000   | 0.83200                         | 0             |



| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | CAD/ R On 19 September 2011        | 7.75   | P            | Foreign Exchange Future | 0.64400   | 0.73400                         | 0             |
| 11/07/2011 | CAD/ R On 19 September 2011        | 7.80   | P            | Foreign Exchange Future | 0.69200   | 0.78300                         | 0             |
| 11/07/2011 | CAD/ R On 19 September 2011        | 7.20   | P            | Foreign Exchange Future | 0.17700   | 0.24300                         | 0             |
| 11/07/2011 | CAD/ R On 19 September 2011        | 7.30   | P            | Foreign Exchange Future | 0.24700   | 0.32100                         | 0             |
| 11/07/2011 | CAD/ R On 19 September 2011        | 7.25   | P            | Foreign Exchange Future | 0.21100   | 0.28100                         | 0             |
| 11/07/2011 | CAD/ R On 19 December 2011         |        |              | Foreign Exchange Future | 7.19760   | 7.10240                         | 0             |
| 11/07/2011 | CAD/ R On 19 December 2011         | 7.25   | C            | Foreign Exchange Future | 0.19700   | 0.16200                         | 0             |
| 11/07/2011 | CAD/ R On 19 December 2011         | 7.30   | C            | Foreign Exchange Future | 0.17800   | 0.14600                         | 0             |
| 11/07/2011 | CAD/ R On 19 December 2011         | 7.20   | C            | Foreign Exchange Future | 0.21700   | 0.17800                         | 0             |
| 11/07/2011 | CAD/ R On 19 December 2011         | 7.65   | C            | Foreign Exchange Future | 0.09000   | 0.07300                         | 0             |
| 11/07/2011 | CAD/ R On 19 December 2011         | 6.80   | C            | Foreign Exchange Future | 0.47300   | 0.40200                         | 0             |
| 11/07/2011 | CAD/ R On 19 December 2011         | 7.60   | C            | Foreign Exchange Future | 0.09900   | 0.08100                         | 0             |
| 11/07/2011 | CAD/ R On 19 December 2011         | 6.85   | C            | Foreign Exchange Future | 0.43500   | 0.36700                         | 0             |
| 11/07/2011 | CAD/ R On 19 December 2011         | 7.40   | C            | Foreign Exchange Future | 0.14700   | 0.12000                         | 0             |
| 11/07/2011 | CAD/ R On 19 December 2011         | 7.45   | C            | Foreign Exchange Future | 0.13300   | 0.10900                         | 0             |
| 11/07/2011 | CAD/ R On 19 December 2011         | 6.90   | C            | Foreign Exchange Future | 0.39900   | 0.33400                         | 0             |
| 11/07/2011 | CAD/ R On 19 December 2011         | 6.90   | P            | Foreign Exchange Future | 0.10100   | 0.13200                         | 0             |
| 11/07/2011 | CAD/ R On 19 December 2011         | 7.45   | P            | Foreign Exchange Future | 0.38500   | 0.45700                         | 0             |
| 11/07/2011 | CAD/ R On 19 December 2011         | 7.40   | P            | Foreign Exchange Future | 0.34900   | 0.41800                         | 0             |
| 11/07/2011 | CAD/ R On 19 December 2011         | 6.85   | P            | Foreign Exchange Future | 0.08700   | 0.11500                         | 0             |
| 11/07/2011 | CAD/ R On 19 December 2011         | 7.60   | P            | Foreign Exchange Future | 0.50100   | 0.57900                         | 0             |
| 11/07/2011 | CAD/ R On 19 December 2011         | 6.80   | P            | Foreign Exchange Future | 0.07500   | 0.10000                         | 0             |
| 11/07/2011 | CAD/ R On 19 December 2011         | 7.65   | P            | Foreign Exchange Future | 0.54200   | 0.62100                         | 0             |
| 11/07/2011 | CAD/ R On 19 December 2011         | 7.20   | P            | Foreign Exchange Future | 0.21900   | 0.27600                         | 0             |
| 11/07/2011 | CAD/ R On 19 December 2011         | 7.30   | P            | Foreign Exchange Future | 0.28000   | 0.34400                         | 0             |
| 11/07/2011 | CAD/ R On 19 December 2011         | 7.25   | P            | Foreign Exchange Future | 0.24900   | 0.31000                         | 0             |
| 11/07/2011 | CF CANDO CAAD On 19 September 2011 |        |              | Can-Do Future           | 0.03070   | 0.08850                         | 22,388        |
| 11/07/2011 | CF CANDO CAAE On 19 September 2011 |        |              | Can-Do Future           | 0.08860   | 0.08950                         | 21,898        |
| 11/07/2011 | CHF / R On 19 September 2011       |        |              | Foreign Exchange Future | 8.27450   | 8.09850                         | 960           |
| 11/07/2011 | CHF / R On 19 September 2011       | 7.65   | C            | Foreign Exchange Future | 0.65400   | 0.50400                         | 0             |
| 11/07/2011 | CHF / R On 19 September 2011       | 7.70   | C            | Foreign Exchange Future | 0.61000   | 0.46400                         | 0             |
| 11/07/2011 | CHF / R On 19 September 2011       | 7.60   | C            | Foreign Exchange Future | 0.69900   | 0.54500                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | CHF / R On 19 September 2011 | 8.40   | C            | Foreign Exchange Future | 0.15400   | 0.10300                         | 0             |
| 11/07/2011 | CHF / R On 19 September 2011 | 9.05   | C            | Foreign Exchange Future | 0.03300   | 0.02200                         | 0             |
| 11/07/2011 | CHF / R On 19 September 2011 | 9.00   | C            | Foreign Exchange Future | 0.03800   | 0.02500                         | 0             |
| 11/07/2011 | CHF / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.52500   | 0.38900                         | 0             |
| 11/07/2011 | CHF / R On 19 September 2011 | 8.95   | C            | Foreign Exchange Future | 0.04200   | 0.02800                         | 0             |
| 11/07/2011 | CHF / R On 19 September 2011 | 8.80   | C            | Foreign Exchange Future | 0.06100   | 0.04000                         | 0             |
| 11/07/2011 | CHF / R On 19 September 2011 | 8.85   | C            | Foreign Exchange Future | 0.05400   | 0.03500                         | 0             |
| 11/07/2011 | CHF / R On 19 September 2011 | 9.10   | C            | Foreign Exchange Future | 0.03000   | 0.02000                         | 0             |
| 11/07/2011 | CHF / R On 19 September 2011 | 9.25   | C            | Foreign Exchange Future | 0.02100   | 0.01400                         | 0             |
| 11/07/2011 | CHF / R On 19 September 2011 | 7.85   | C            | Foreign Exchange Future | 0.48400   | 0.35300                         | 0             |
| 11/07/2011 | CHF / R On 19 September 2011 | 7.85   | P            | Foreign Exchange Future | 0.06000   | 0.10500                         | 0             |
| 11/07/2011 | CHF / R On 19 September 2011 | 9.25   | P            | Foreign Exchange Future | 0.99700   | 1.16600                         | 0             |
| 11/07/2011 | CHF / R On 19 September 2011 | 9.10   | P            | Foreign Exchange Future | 0.85600   | 1.02200                         | 0             |
| 11/07/2011 | CHF / R On 19 September 2011 | 8.85   | P            | Foreign Exchange Future | 0.63000   | 0.78700                         | 0             |
| 11/07/2011 | CHF / R On 19 September 2011 | 8.80   | P            | Foreign Exchange Future | 0.58700   | 0.74200                         | 0             |
| 11/07/2011 | CHF / R On 19 September 2011 | 8.95   | P            | Foreign Exchange Future | 0.71800   | 0.88000                         | 0             |
| 11/07/2011 | CHF / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.05100   | 0.09100                         | 0             |
| 11/07/2011 | CHF / R On 19 September 2011 | 9.00   | P            | Foreign Exchange Future | 0.76400   | 0.92700                         | 0             |
| 11/07/2011 | CHF / R On 19 September 2011 | 9.05   | P            | Foreign Exchange Future | 0.80900   | 0.97400                         | 0             |
| 11/07/2011 | CHF / R On 19 September 2011 | 8.40   | P            | Foreign Exchange Future | 0.28000   | 0.40500                         | 0             |
| 11/07/2011 | CHF / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.02500   | 0.04700                         | 0             |
| 11/07/2011 | CHF / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.03600   | 0.06600                         | 0             |
| 11/07/2011 | CHF / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.03000   | 0.05600                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011  |        |              | Foreign Exchange Future | 8.39530   | 8.21490                         | 25            |
| 11/07/2011 | CHF / R On 19 December 2011  | 8.30   | C            | Foreign Exchange Future | 0.37600   | 0.29500                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011  | 8.35   | C            | Foreign Exchange Future | 0.35300   | 0.27700                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011  | 8.25   | C            | Foreign Exchange Future | 0.40200   | 0.31400                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011  | 8.50   | C            | Foreign Exchange Future | 0.29100   | 0.23000                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011  | 8.15   | C            | Foreign Exchange Future | 0.45600   | 0.35800                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011  | 7.90   | C            | Foreign Exchange Future | 0.61400   | 0.49300                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011  | 8.55   | C            | Foreign Exchange Future | 0.27400   | 0.21600                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011  | 8.90   | C            | Foreign Exchange Future | 0.17800   | 0.14100                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011  | 9.40   | C            | Foreign Exchange Future | 0.09900   | 0.08000                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011  | 9.15   | C            | Foreign Exchange Future | 0.13200   | 0.10500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 11/07/2011 | CHF / R On 19 December 2011 | 8.45   | C            | Foreign Exchange Future | 0.31000      | 0.24500                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 8.00   | C            | Foreign Exchange Future | 0.54700      | 0.43500                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 7.75   | C            | Foreign Exchange Future | 0.72400      | 0.59000                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 8.80   | C            | Foreign Exchange Future | 0.20100      | 0.15900                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 7.65   | C            | Foreign Exchange Future | 0.80400      | 0.66100                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 8.70   | C            | Foreign Exchange Future | 0.22800      | 0.18000                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 8.95   | C            | Foreign Exchange Future | 0.16800      | 0.13300                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 8.60   | C            | Foreign Exchange Future | 0.25700      | 0.20300                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 9.20   | C            | Foreign Exchange Future | 0.12500      | 0.09900                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 9.45   | C            | Foreign Exchange Future | 0.09400      | 0.07600                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 9.45   | P            | Foreign Exchange Future | 1.14900      | 1.31100                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 9.20   | P            | Foreign Exchange Future | 0.93000      | 1.08400                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 8.60   | P            | Foreign Exchange Future | 0.46200      | 0.58800                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 8.95   | P            | Foreign Exchange Future | 0.72300      | 0.86800                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 8.70   | P            | Foreign Exchange Future | 0.53300      | 0.66500                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 7.65   | P            | Foreign Exchange Future | 0.05900      | 0.09600                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 8.80   | P            | Foreign Exchange Future | 0.60600      | 0.74400                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 7.75   | P            | Foreign Exchange Future | 0.07900      | 0.12500                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.15200      | 0.22000                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 8.45   | P            | Foreign Exchange Future | 0.36500      | 0.48000                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 9.15   | P            | Foreign Exchange Future | 0.88700      | 1.04000                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 1.10400      | 1.26500                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 8.90   | P            | Foreign Exchange Future | 0.68300      | 0.82600                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 8.55   | P            | Foreign Exchange Future | 0.42900      | 0.55100                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.11900      | 0.17800                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.21100      | 0.29300                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.39600      | 0.51500                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.25700      | 0.34900                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.30800      | 0.41200                         | 0             |
| 11/07/2011 | CHF / R On 19 December 2011 | 8.30   | P            | Foreign Exchange Future | 0.28100      | 0.38000                         | 0             |
| 11/07/2011 | RAIN On 19 September 2011   |        |              | Foreign Exchange Future | 13,876.12000 | 13,746.29000                    | 0             |
| 11/07/2011 | YUAN/R On 19 September 2011 |        |              | Foreign Exchange Future | 1.06780      | 1.04950                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/07/2011 | YUAN/R On 19 September 2011 | 1.10   | C            | Foreign Exchange Future | 0.01450   | 0.01020                         | 0             |
| 11/07/2011 | YUAN/R On 19 September 2011 | 1.05   | C            | Foreign Exchange Future | 0.03420   | 0.02470                         | 0             |
| 11/07/2011 | YUAN/R On 19 September 2011 | 1.15   | C            | Foreign Exchange Future | 0.00600   | 0.00400                         | 0             |
| 11/07/2011 | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.08820   | 0.10450                         | 0             |
| 11/07/2011 | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.01640   | 0.02520                         | 0             |
| 11/07/2011 | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.04670   | 0.06070                         | 0             |
| 11/07/2011 | YUAN/R On 19 December 2011  |        |              | Foreign Exchange Future | 1.08500   | 1.06660                         | 0             |
| 11/07/2011 | YUAN/R On 19 December 2011  | 1.10   | C            | Foreign Exchange Future | 0.03620   | 0.02900                         | 0             |
| 11/07/2011 | YUAN/R On 19 December 2011  | 1.15   | C            | Foreign Exchange Future | 0.02220   | 0.01770                         | 0             |
| 11/07/2011 | YUAN/R On 19 December 2011  | 1.05   | C            | Foreign Exchange Future | 0.05940   | 0.04850                         | 0             |
| 11/07/2011 | YUAN/R On 19 December 2011  | 1.05   | P            | Foreign Exchange Future | 0.02440   | 0.03190                         | 0             |
| 11/07/2011 | YUAN/R On 19 December 2011  | 1.15   | P            | Foreign Exchange Future | 0.08720   | 0.10110                         | 0             |
| 11/07/2011 | YUAN/R On 19 December 2011  | 1.10   | P            | Foreign Exchange Future | 0.05120   | 0.06240                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.95560   | 6.90420                         | 309,864       |
| 12/07/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.01800   | 0.01400                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.01600   | 0.01300                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01900   | 0.01500                         | 3,000         |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.02800   | 0.02100                         | 15,000        |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.06400   | 0.05000                         | 5,000         |
| 12/07/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.26600   | 0.22500                         | 980           |
| 12/07/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.20700   | 0.16900                         | 6,000         |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.05700   | 0.04500                         | 10,000        |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.04200   | 0.03200                         | 200           |
| 12/07/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.33300   | 0.29000                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.40800   | 0.36300                         | 6,060         |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.12700   | 0.10300                         | 6,060         |
| 12/07/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.08000   | 0.06400                         | 8,880         |
| 12/07/2011 | \$ / R On 19 September 2011 | 6.55   | C            | Foreign Exchange Future | 0.44900   | 0.40200                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.29900   | 0.25600                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.10100   | 0.08100                         | 6,000         |
| 12/07/2011 | \$ / R On 19 September 2011 | 6.85   | C            | Foreign Exchange Future | 0.23500   | 0.19600                         | 1,980         |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.05200   | 0.04000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2011 | \$ / R On 19 September 2011 | 6.95   | C            | Foreign Exchange Future | 0.18100   | 0.15000                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.65   | C            | Foreign Exchange Future | 0.03800   | 0.02900                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.11300   | 0.09100                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.16100   | 0.13200                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 6.40   | C            | Foreign Exchange Future | 0.57700   | 0.52900                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.75   | C            | Foreign Exchange Future | 0.03100   | 0.02400                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.37000   | 0.32500                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 5.70   | C            | Foreign Exchange Future | 1.25600   | 1.20500                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.14300   | 0.11700                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 5.75   | C            | Foreign Exchange Future | 1.20600   | 1.15500                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.25   | C            | Foreign Exchange Future | 0.09000   | 0.07200                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.04600   | 0.03600                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 5.80   | C            | Foreign Exchange Future | 1.15600   | 1.10500                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.01500   | 0.01200                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 5.85   | C            | Foreign Exchange Future | 1.10700   | 1.05500                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.70   | C            | Foreign Exchange Future | 0.03400   | 0.02600                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 6.30   | C            | Foreign Exchange Future | 0.66900   | 0.61900                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 6.30   | P            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.77800   | 0.82200                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 1.20900   | 1.25800                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.64000   | 0.68200                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.25   | P            | Foreign Exchange Future | 0.38400   | 0.41800                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.23700   | 0.26300                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.06400   | 0.07100                         | 200           |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.75   | P            | Foreign Exchange Future | 0.82500   | 0.87000                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 6.40   | P            | Foreign Exchange Future | 0.02100   | 0.02500                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.20500   | 0.22800                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.30700   | 0.33700                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.73200   | 0.77500                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 6.95   | P            | Foreign Exchange Future | 0.17500   | 0.19600                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2011 | \$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.59600   | 0.63600                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 6.55   | P            | Foreign Exchange Future | 0.04300   | 0.04800                         | 8,880         |
| 12/07/2011 | \$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.09300   | 0.10200                         | 1,980         |
| 12/07/2011 | \$ / R On 19 September 2011 | 6.85   | P            | Foreign Exchange Future | 0.12900   | 0.14200                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.34500   | 0.37700                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.42400   | 0.46000                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 2.84500   | 2.89600                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.27100   | 0.29900                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.07700   | 0.08600                         | 5,980         |
| 12/07/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.05200   | 0.05900                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.68600   | 0.72800                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.15100   | 0.16500                         | 10,000        |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.55100   | 0.59100                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.11000   | 0.12100                         | 10,000        |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.50800   | 0.54600                         | 2,800         |
| 12/07/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.06300   | 1.11100                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.87200   | 0.91700                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.16000   | 1.20900                         | 0             |
| 12/07/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.11200   | 1.16000                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.04850   | 6.99680                         | 47,307        |
| 12/07/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.18700   | 0.16600                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.17500   | 0.15500                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.20000   | 0.17800                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.45000   | 0.41100                         | 6,425         |
| 12/07/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.08300   | 0.07300                         | 2,962         |
| 12/07/2011 | \$ / R On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.30700   | 0.27400                         | 2,962         |
| 12/07/2011 | \$ / R On 19 December 2011  | 7.25   | C            | Foreign Exchange Future | 0.21400   | 0.19100                         | 5,000         |
| 12/07/2011 | \$ / R On 19 December 2011  | 6.15   | C            | Foreign Exchange Future | 0.92300   | 0.87600                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.15300   | 0.13600                         | 500           |
| 12/07/2011 | \$ / R On 19 December 2011  | 6.45   | C            | Foreign Exchange Future | 0.66700   | 0.62300                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011  | 6.40   | C            | Foreign Exchange Future | 0.70700   | 0.66200                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011  | 6.25   | C            | Foreign Exchange Future | 0.83400   | 0.78800                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011  | 8.05   | C            | Foreign Exchange Future | 0.07900   | 0.06900                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.55300   | 0.51100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2011 | \$ / R On 19 December 2011 | 5.85   | C            | Foreign Exchange Future | 1.20800   | 1.15800                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 6.35   | C            | Foreign Exchange Future | 0.74900   | 0.70300                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 6.00   | C            | Foreign Exchange Future | 1.06300   | 1.01300                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 7.80   | C            | Foreign Exchange Future | 0.10500   | 0.09300                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 7.60   | C            | Foreign Exchange Future | 0.13500   | 0.11900                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 5.95   | C            | Foreign Exchange Future | 1.11100   | 1.06100                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 7.45   | C            | Foreign Exchange Future | 0.16400   | 0.14500                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 6.70   | C            | Foreign Exchange Future | 0.48300   | 0.44300                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 6.80   | C            | Foreign Exchange Future | 0.41900   | 0.38100                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 7.90   | C            | Foreign Exchange Future | 0.09300   | 0.08200                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 7.70   | C            | Foreign Exchange Future | 0.11900   | 0.10500                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 6.85   | C            | Foreign Exchange Future | 0.38900   | 0.35200                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 6.30   | C            | Foreign Exchange Future | 0.79100   | 0.74500                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 6.30   | P            | Foreign Exchange Future | 0.04300   | 0.04800                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 6.85   | P            | Foreign Exchange Future | 0.19100   | 0.20500                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 7.70   | P            | Foreign Exchange Future | 0.77100   | 0.80800                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.94500   | 0.98500                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 6.80   | P            | Foreign Exchange Future | 0.17100   | 0.18400                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.13500   | 0.14600                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 7.45   | P            | Foreign Exchange Future | 0.56600   | 0.59800                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 5.95   | P            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 7.60   | P            | Foreign Exchange Future | 0.68700   | 0.72200                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 7.80   | P            | Foreign Exchange Future | 0.85700   | 0.89600                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 6.00   | P            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 6.35   | P            | Foreign Exchange Future | 0.05100   | 0.05600                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 5.85   | P            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.10500   | 0.11400                         | 5,000         |
| 12/07/2011 | \$ / R On 19 December 2011 | 8.05   | P            | Foreign Exchange Future | 1.08100   | 1.12200                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.03600   | 0.04100                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 6.40   | P            | Foreign Exchange Future | 0.05900   | 0.06500                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 6.45   | P            | Foreign Exchange Future | 0.06900   | 0.07600                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 6.15   | P            | Foreign Exchange Future | 0.02500   | 0.02900                         | 5,000         |
| 12/07/2011 | \$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.60500   | 0.63900                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 7.25   | P            | Foreign Exchange Future | 0.41600   | 0.44400                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2011 | \$ / R On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.25900   | 0.27700                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 1.03500   | 1.07600                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.45200   | 0.48100                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 6.75   | P            | Foreign Exchange Future | 0.15200   | 0.16400                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 7.40   | P            | Foreign Exchange Future | 0.52700   | 0.55800                         | 0             |
| 12/07/2011 | \$ / R On 19 December 2011 | 7.35   | P            | Foreign Exchange Future | 0.48900   | 0.51900                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 7.14490   | 7.09260                         | 15,126        |
| 12/07/2011 | \$ / R On 19 March 2012    | 7.04   | C            | Foreign Exchange Future | 0.41800   | 0.38200                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 7.09   | C            | Foreign Exchange Future | 0.39400   | 0.35800                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 6.99   | C            | Foreign Exchange Future | 0.44400   | 0.40700                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 0.43700   | 0.40000                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 7.15   | C            | Foreign Exchange Future | 0.36400   | 0.33300                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 0.32700   | 0.29800                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 6.80   | C            | Foreign Exchange Future | 0.55000   | 0.51000                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 0.34500   | 0.31500                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 6.75   | C            | Foreign Exchange Future | 0.58200   | 0.54100                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 7.55   | C            | Foreign Exchange Future | 0.24000   | 0.21700                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 7.95   | C            | Foreign Exchange Future | 0.16400   | 0.14700                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 7.40   | C            | Foreign Exchange Future | 0.28000   | 0.25400                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 8.20   | C            | Foreign Exchange Future | 0.13100   | 0.11800                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 7.85   | C            | Foreign Exchange Future | 0.17900   | 0.16100                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 8.30   | C            | Foreign Exchange Future | 0.12100   | 0.10800                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 6.70   | C            | Foreign Exchange Future | 0.61400   | 0.57200                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 8.35   | C            | Foreign Exchange Future | 0.11600   | 0.10400                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 6.85   | C            | Foreign Exchange Future | 0.52000   | 0.48100                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 8.00   | C            | Foreign Exchange Future | 0.15600   | 0.14000                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 7.10   | C            | Foreign Exchange Future | 0.38700   | 0.35100                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 6.65   | C            | Foreign Exchange Future | 0.64700   | 0.60500                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 7.45   | C            | Foreign Exchange Future | 0.26600   | 0.24100                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 7.45   | P            | Foreign Exchange Future | 0.57100   | 0.59800                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 6.65   | P            | Foreign Exchange Future | 0.15200   | 0.16200                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 7.10   | P            | Foreign Exchange Future | 0.34200   | 0.35800                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 8.00   | P            | Foreign Exchange Future | 1.01100   | 1.04700                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012    | 6.85   | P            | Foreign Exchange Future | 0.22500   | 0.23800                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2011 | \$ / R On 19 March 2012     | 8.35   | P            | Foreign Exchange Future | 1.32100   | 1.36100                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012     | 6.70   | P            | Foreign Exchange Future | 0.16900   | 0.17900                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012     | 8.30   | P            | Foreign Exchange Future | 1.27600   | 1.31500                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012     | 7.85   | P            | Foreign Exchange Future | 0.88400   | 0.91800                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012     | 8.20   | P            | Foreign Exchange Future | 1.18600   | 1.22500                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012     | 7.40   | P            | Foreign Exchange Future | 0.53500   | 0.56100                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012     | 7.95   | P            | Foreign Exchange Future | 0.96900   | 1.00400                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012     | 7.55   | P            | Foreign Exchange Future | 0.64500   | 0.67400                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012     | 6.75   | P            | Foreign Exchange Future | 0.18700   | 0.19800                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012     | 7.20   | P            | Foreign Exchange Future | 0.40000   | 0.42200                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012     | 6.80   | P            | Foreign Exchange Future | 0.20500   | 0.21700                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012     | 7.25   | P            | Foreign Exchange Future | 0.43200   | 0.45500                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012     | 7.15   | P            | Foreign Exchange Future | 0.36900   | 0.39000                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.29200   | 0.30700                         | 1,000         |
| 12/07/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.28500   | 0.30000                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.33500   | 0.35100                         | 0             |
| 12/07/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.30900   | 0.32500                         | 0             |
| 12/07/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 7.24830   | 7.19550                         | 2,000         |
| 12/07/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 0.43900   | 0.41100                         | 0             |
| 12/07/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 0.42000   | 0.39300                         | 0             |
| 12/07/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 0.46100   | 0.42900                         | 0             |
| 12/07/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.41300   | 0.43400                         | 0             |
| 12/07/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.47200   | 0.49800                         | 0             |
| 12/07/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.44100   | 0.46600                         | 0             |
| 12/07/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.35440   | 7.30180                         | 0             |
| 12/07/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.58200   | 0.54800                         | 0             |
| 12/07/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 0.60600   | 0.57100                         | 13,000        |
| 12/07/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.55900   | 0.52500                         | 0             |
| 12/07/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 0.53600   | 0.50400                         | 11,000        |
| 12/07/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.45500   | 0.47300                         | 0             |
| 12/07/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.40200   | 0.41900                         | 0             |
| 12/07/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.48200   | 0.50200                         | 0             |
| 12/07/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.42800   | 0.44600                         | 0             |
| 12/07/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 7.45720   | 7.40490                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2011 | \$ / R On 14 December 2012       | 7.70   | C            | Foreign Exchange Future | 0.49600   | 0.46700                         | 0             |
| 12/07/2011 | \$ / R On 14 December 2012       | 7.75   | C            | Foreign Exchange Future | 0.48100   | 0.45300                         | 0             |
| 12/07/2011 | \$ / R On 14 December 2012       | 7.65   | C            | Foreign Exchange Future | 0.51200   | 0.48200                         | 0             |
| 12/07/2011 | \$ / R On 14 December 2012       | 8.00   | C            | Foreign Exchange Future | 0.41300   | 0.38700                         | 300           |
| 12/07/2011 | \$ / R On 14 December 2012       | 7.65   | P            | Foreign Exchange Future | 0.70500   | 0.72700                         | 0             |
| 12/07/2011 | \$ / R On 14 December 2012       | 8.00   | P            | Foreign Exchange Future | 0.95600   | 0.98200                         | 0             |
| 12/07/2011 | \$ / R On 14 December 2012       | 7.75   | P            | Foreign Exchange Future | 0.77400   | 0.79800                         | 0             |
| 12/07/2011 | \$ / R On 14 December 2012       | 7.70   | P            | Foreign Exchange Future | 0.73900   | 0.76200                         | 0             |
| 12/07/2011 | \$ / R On 12 December 2014       |        |              | Foreign Exchange Future | 8.41680   | 8.36500                         | 0             |
| 12/07/2011 | \$ / R On 12 December 2014       | 8.50   | C            | Foreign Exchange Future | 1.08000   | 1.03800                         | 0             |
| 12/07/2011 | \$ / R On 12 December 2014       | 8.55   | C            | Foreign Exchange Future | 1.06300   | 1.02200                         | 0             |
| 12/07/2011 | \$ / R On 12 December 2014       | 8.45   | C            | Foreign Exchange Future | 1.09700   | 1.05500                         | 0             |
| 12/07/2011 | \$ / R On 12 December 2014       | 8.00   | C            | Foreign Exchange Future | 1.26500   | 1.22000                         | 200           |
| 12/07/2011 | \$ / R On 12 December 2014       | 8.45   | P            | Foreign Exchange Future | 1.13000   | 1.14000                         | 0             |
| 12/07/2011 | \$ / R On 12 December 2014       | 8.00   | P            | Foreign Exchange Future | 0.84800   | 0.85500                         | 0             |
| 12/07/2011 | \$ / R On 12 December 2014       | 8.55   | P            | Foreign Exchange Future | 1.19600   | 1.20700                         | 0             |
| 12/07/2011 | \$ / R On 12 December 2014       | 8.50   | P            | Foreign Exchange Future | 1.16300   | 1.17300                         | 0             |
| 12/07/2011 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.21410   | 9.16230                         | 0             |
| 12/07/2011 | \$ / R On 14 December 2015       | 9.20   | C            | Foreign Exchange Future | 1.46100   | 1.41700                         | 0             |
| 12/07/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.47800   | 1.43300                         | 0             |
| 12/07/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.44500   | 1.40000                         | 0             |
| 12/07/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.48100   | 1.48800                         | 0             |
| 12/07/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.41400   | 1.42100                         | 0             |
| 12/07/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.44700   | 1.45500                         | 0             |
| 12/07/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.95560   | 6.90420                         | 381           |
| 12/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.12745   | 0.10327                         | 0             |
| 12/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.11344   | 0.09132                         | 0             |
| 12/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.14322   | 0.11685                         | 0             |
| 12/07/2011 | \$ / R MAXI On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.10102   | 0.00000                         | 50            |
| 12/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.23762   | 0.26265                         | 0             |
| 12/07/2011 | \$ / R MAXI On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.34542   | 0.00000                         | 0             |
| 12/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.30784   | 0.33712                         | 0             |
| 12/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.27185   | 0.29907                         | 0             |

| Date       | Contract Details                | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2011 | \$ / R MAXI On 19 December 2011 |        |              | Foreign Exchange Future | 7.04850   | 6.99680                         | 15            |
| 12/07/2011 | \$ / R MAXI On 19 December 2011 | 7.00   | C            | Foreign Exchange Future | 0.30733   | 0.27367                         | 0             |
| 12/07/2011 | \$ / R MAXI On 19 December 2011 | 7.05   | C            | Foreign Exchange Future | 0.28301   | 0.25460                         | 0             |
| 12/07/2011 | \$ / R MAXI On 19 December 2011 | 6.95   | C            | Foreign Exchange Future | 0.33307   | 0.29830                         | 0             |
| 12/07/2011 | \$ / R MAXI On 19 December 2011 | 6.95   | P            | Foreign Exchange Future | 0.23457   | 0.25150                         | 0             |
| 12/07/2011 | \$ / R MAXI On 19 December 2011 | 7.05   | P            | Foreign Exchange Future | 0.28451   | 0.30780                         | 0             |
| 12/07/2011 | \$ / R MAXI On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.25883   | 0.27687                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011      |        |              | Foreign Exchange Future | 11.05080  | 10.96400                        | 34,915        |
| 12/07/2011 | £ / R On 19 September 2011      | 11.50  | C            | Foreign Exchange Future | 0.09400   | 0.07500                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011      | 11.55  | C            | Foreign Exchange Future | 0.08500   | 0.06700                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011      | 11.45  | C            | Foreign Exchange Future | 0.10400   | 0.08300                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011      | 11.65  | C            | Foreign Exchange Future | 0.07000   | 0.05500                         | 8,945         |
| 12/07/2011 | £ / R On 19 September 2011      | 12.10  | C            | Foreign Exchange Future | 0.02800   | 0.02200                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011      | 11.00  | C            | Foreign Exchange Future | 0.25600   | 0.20700                         | 3,455         |
| 12/07/2011 | £ / R On 19 September 2011      | 10.50  | C            | Foreign Exchange Future | 0.61000   | 0.53500                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011      | 11.20  | C            | Foreign Exchange Future | 0.17200   | 0.13900                         | 1,200         |
| 12/07/2011 | £ / R On 19 September 2011      | 10.85  | C            | Foreign Exchange Future | 0.34700   | 0.28600                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011      | 10.95  | C            | Foreign Exchange Future | 0.28500   | 0.22900                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011      | 11.10  | C            | Foreign Exchange Future | 0.20900   | 0.17000                         | 630           |
| 12/07/2011 | £ / R On 19 September 2011      | 11.15  | C            | Foreign Exchange Future | 0.18900   | 0.15400                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011      | 11.90  | C            | Foreign Exchange Future | 0.04200   | 0.03300                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011      | 11.75  | C            | Foreign Exchange Future | 0.05700   | 0.04500                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011      | 11.80  | C            | Foreign Exchange Future | 0.05100   | 0.04000                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011      | 11.25  | C            | Foreign Exchange Future | 0.15600   | 0.12500                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011      | 10.75  | C            | Foreign Exchange Future | 0.41600   | 0.35000                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011      | 11.70  | C            | Foreign Exchange Future | 0.06300   | 0.04900                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011      | 10.65  | C            | Foreign Exchange Future | 0.48900   | 0.42000                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011      | 11.85  | C            | Foreign Exchange Future | 0.04600   | 0.03600                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011      | 11.85  | P            | Foreign Exchange Future | 0.84500   | 0.92200                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011      | 10.65  | P            | Foreign Exchange Future | 0.08800   | 0.10600                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011      | 11.70  | P            | Foreign Exchange Future | 0.71200   | 0.78500                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011      | 10.75  | P            | Foreign Exchange Future | 0.11500   | 0.13600                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011      | 11.25  | P            | Foreign Exchange Future | 0.35500   | 0.41100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2011 | £ / R On 19 September 2011 | 11.80  | P            | Foreign Exchange Future | 0.80000   | 0.87600                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011 | 11.75  | P            | Foreign Exchange Future | 0.75600   | 0.83100                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011 | 11.90  | P            | Foreign Exchange Future | 0.89100   | 0.96900                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011 | 11.15  | P            | Foreign Exchange Future | 0.28800   | 0.34000                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011 | 10.95  | P            | Foreign Exchange Future | 0.18400   | 0.21500                         | 1,200         |
| 12/07/2011 | £ / R On 19 September 2011 | 11.20  | P            | Foreign Exchange Future | 0.32100   | 0.37500                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011 | 10.85  | P            | Foreign Exchange Future | 0.14600   | 0.17200                         | 630           |
| 12/07/2011 | £ / R On 19 September 2011 | 11.10  | P            | Foreign Exchange Future | 0.25800   | 0.30600                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011 | 10.50  | P            | Foreign Exchange Future | 0.05900   | 0.07100                         | 5,490         |
| 12/07/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 1.07700   | 1.15800                         | 200           |
| 12/07/2011 | £ / R On 19 September 2011 | 11.00  | P            | Foreign Exchange Future | 0.20500   | 0.24300                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.66900   | 0.74100                         | 100           |
| 12/07/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.50300   | 0.56900                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.58400   | 0.65300                         | 0             |
| 12/07/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.54300   | 0.61100                         | 200           |
| 12/07/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.18810  | 11.10050                        | 9,478         |
| 12/07/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.24200   | 0.21700                         | 0             |
| 12/07/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.22900   | 0.20500                         | 0             |
| 12/07/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.25500   | 0.22900                         | 0             |
| 12/07/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.13400   | 0.12000                         | 0             |
| 12/07/2011 | £ / R On 19 December 2011  | 11.30  | C            | Foreign Exchange Future | 0.35300   | 0.31800                         | 0             |
| 12/07/2011 | £ / R On 19 December 2011  | 11.90  | C            | Foreign Exchange Future | 0.18500   | 0.16500                         | 0             |
| 12/07/2011 | £ / R On 19 December 2011  | 10.70  | C            | Foreign Exchange Future | 0.67700   | 0.61600                         | 0             |
| 12/07/2011 | £ / R On 19 December 2011  | 11.75  | C            | Foreign Exchange Future | 0.21700   | 0.19500                         | 0             |
| 12/07/2011 | £ / R On 19 December 2011  | 10.50  | C            | Foreign Exchange Future | 0.81800   | 0.75100                         | 0             |
| 12/07/2011 | £ / R On 19 December 2011  | 10.50  | P            | Foreign Exchange Future | 0.13000   | 0.15100                         | 0             |
| 12/07/2011 | £ / R On 19 December 2011  | 11.75  | P            | Foreign Exchange Future | 0.77900   | 0.84500                         | 0             |
| 12/07/2011 | £ / R On 19 December 2011  | 10.70  | P            | Foreign Exchange Future | 0.18900   | 0.21600                         | 0             |
| 12/07/2011 | £ / R On 19 December 2011  | 11.90  | P            | Foreign Exchange Future | 0.89700   | 0.96500                         | 0             |
| 12/07/2011 | £ / R On 19 December 2011  | 11.30  | P            | Foreign Exchange Future | 0.46500   | 0.51800                         | 0             |
| 12/07/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.14600   | 1.22000                         | 250           |
| 12/07/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.66700   | 0.72900                         | 0             |
| 12/07/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.74100   | 0.80500                         | 0             |
| 12/07/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.70400   | 0.76700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2011 | £ / R On 19 March 2012     |        |              | Foreign Exchange Future | 11.33070  | 11.24160                        | 2,827         |
| 12/07/2011 | £ / R On 19 March 2012     | 11.45  | C            | Foreign Exchange Future | 0.48800   | 0.45200                         | 0             |
| 12/07/2011 | £ / R On 19 March 2012     | 11.50  | C            | Foreign Exchange Future | 0.46900   | 0.43400                         | 0             |
| 12/07/2011 | £ / R On 19 March 2012     | 11.40  | C            | Foreign Exchange Future | 0.50700   | 0.47000                         | 0             |
| 12/07/2011 | £ / R On 19 March 2012     | 11.55  | C            | Foreign Exchange Future | 0.45100   | 0.41800                         | 0             |
| 12/07/2011 | £ / R On 19 March 2012     | 11.90  | C            | Foreign Exchange Future | 0.34500   | 0.31900                         | 0             |
| 12/07/2011 | £ / R On 19 March 2012     | 11.00  | C            | Foreign Exchange Future | 0.70300   | 0.65100                         | 0             |
| 12/07/2011 | £ / R On 19 March 2012     | 11.80  | C            | Foreign Exchange Future | 0.37200   | 0.34400                         | 0             |
| 12/07/2011 | £ / R On 19 March 2012     | 12.30  | C            | Foreign Exchange Future | 0.25500   | 0.23500                         | 0             |
| 12/07/2011 | £ / R On 19 March 2012     | 11.35  | C            | Foreign Exchange Future | 0.52700   | 0.48800                         | 0             |
| 12/07/2011 | £ / R On 19 March 2012     | 10.90  | C            | Foreign Exchange Future | 0.76000   | 0.70600                         | 0             |
| 12/07/2011 | £ / R On 19 March 2012     | 11.70  | C            | Foreign Exchange Future | 0.40200   | 0.37200                         | 0             |
| 12/07/2011 | £ / R On 19 March 2012     | 11.10  | C            | Foreign Exchange Future | 0.64800   | 0.60000                         | 0             |
| 12/07/2011 | £ / R On 19 March 2012     | 11.10  | P            | Foreign Exchange Future | 0.41700   | 0.45800                         | 0             |
| 12/07/2011 | £ / R On 19 March 2012     | 11.70  | P            | Foreign Exchange Future | 0.77100   | 0.83000                         | 0             |
| 12/07/2011 | £ / R On 19 March 2012     | 10.90  | P            | Foreign Exchange Future | 0.32900   | 0.36400                         | 0             |
| 12/07/2011 | £ / R On 19 March 2012     | 11.35  | P            | Foreign Exchange Future | 0.54600   | 0.59600                         | 0             |
| 12/07/2011 | £ / R On 19 March 2012     | 12.30  | P            | Foreign Exchange Future | 1.22400   | 1.29300                         | 0             |
| 12/07/2011 | £ / R On 19 March 2012     | 11.80  | P            | Foreign Exchange Future | 0.84100   | 0.90200                         | 0             |
| 12/07/2011 | £ / R On 19 March 2012     | 11.00  | P            | Foreign Exchange Future | 0.37200   | 0.40900                         | 0             |
| 12/07/2011 | £ / R On 19 March 2012     | 11.90  | P            | Foreign Exchange Future | 0.91400   | 0.97700                         | 0             |
| 12/07/2011 | £ / R On 19 March 2012     | 11.55  | P            | Foreign Exchange Future | 0.67000   | 0.72600                         | 0             |
| 12/07/2011 | £ / R On 19 March 2012     | 11.40  | P            | Foreign Exchange Future | 0.57600   | 0.62800                         | 0             |
| 12/07/2011 | £ / R On 19 March 2012     | 11.50  | P            | Foreign Exchange Future | 0.63800   | 0.69200                         | 0             |
| 12/07/2011 | £ / R On 19 March 2012     | 11.45  | P            | Foreign Exchange Future | 0.60700   | 0.66000                         | 0             |
| 12/07/2011 | £ / R On 18 June 2012      |        |              | Foreign Exchange Future | 11.48080  | 11.39160                        | 0             |
| 12/07/2011 | £ / R On 18 June 2012      | 11.85  | C            | Foreign Exchange Future | 0.50700   | 0.47300                         | 0             |
| 12/07/2011 | £ / R On 18 June 2012      | 11.80  | C            | Foreign Exchange Future | 0.52300   | 0.48800                         | 0             |
| 12/07/2011 | £ / R On 18 June 2012      | 11.90  | C            | Foreign Exchange Future | 0.49100   | 0.45900                         | 0             |
| 12/07/2011 | £ / R On 18 June 2012      | 11.90  | P            | Foreign Exchange Future | 0.91000   | 0.96700                         | 0             |
| 12/07/2011 | £ / R On 18 June 2012      | 11.80  | P            | Foreign Exchange Future | 0.84200   | 0.89600                         | 0             |
| 12/07/2011 | £ / R On 18 June 2012      | 11.85  | P            | Foreign Exchange Future | 0.87600   | 0.93100                         | 0             |
| 12/07/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08750   | 0.08590                         | 12,348        |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00784   | 0.00634                         | 0             |
| 12/07/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00187   | 0.00123                         | 0             |
| 12/07/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/07/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01752   | 0.01592                         | 0             |
| 12/07/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00002   | 0.00002                         | 0             |
| 12/07/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41250  | 11.41410                        | 0             |
| 12/07/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00437   | 0.00533                         | 0             |
| 12/07/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00034   | 0.00044                         | 0             |
| 12/07/2011 | ¥ / R On 19 December 2011  |        |              | Foreign Exchange Future | 0.08880   | 0.08720                         | 0             |
| 12/07/2011 | ¥ / R On 19 December 2011  | 0.08   | C            | Foreign Exchange Future | 0.01005   | 0.00869                         | 0             |
| 12/07/2011 | ¥ / R On 19 December 2011  | 0.07   | C            | Foreign Exchange Future | 0.01892   | 0.01735                         | 0             |
| 12/07/2011 | ¥ / R On 19 December 2011  | 0.09   | C            | Foreign Exchange Future | 0.00440   | 0.00358                         | 0             |
| 12/07/2011 | ¥ / R On 19 December 2011  | 0.09   | P            | Foreign Exchange Future | 0.00560   | 0.00638                         | 0             |
| 12/07/2011 | ¥ / R On 19 December 2011  | 0.07   | P            | Foreign Exchange Future | 0.00012   | 0.00015                         | 0             |
| 12/07/2011 | ¥ / R On 19 December 2011  | 0.08   | P            | Foreign Exchange Future | 0.00125   | 0.00149                         | 0             |
| 12/07/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.70140   | 9.64510                         | 58,476        |
| 12/07/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.21200   | 0.17800                         | 0             |
| 12/07/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.18500   | 0.15700                         | 0             |
| 12/07/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.24100   | 0.20500                         | 0             |
| 12/07/2011 | € / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.14500   | 0.12200                         | 5,655         |
| 12/07/2011 | € / R On 19 September 2011 | 10.40  | C            | Foreign Exchange Future | 0.03000   | 0.02400                         | 3,590         |
| 12/07/2011 | € / R On 19 September 2011 | 9.30   | C            | Foreign Exchange Future | 0.45600   | 0.41000                         | 0             |
| 12/07/2011 | € / R On 19 September 2011 | 10.25  | C            | Foreign Exchange Future | 0.04500   | 0.03600                         | 6,195         |
| 12/07/2011 | € / R On 19 September 2011 | 10.00  | C            | Foreign Exchange Future | 0.08700   | 0.07200                         | 0             |
| 12/07/2011 | € / R On 19 September 2011 | 10.65  | C            | Foreign Exchange Future | 0.01600   | 0.01200                         | 0             |
| 12/07/2011 | € / R On 19 September 2011 | 9.40   | C            | Foreign Exchange Future | 0.37800   | 0.33400                         | 0             |
| 12/07/2011 | € / R On 19 September 2011 | 10.55  | C            | Foreign Exchange Future | 0.02000   | 0.01600                         | 0             |
| 12/07/2011 | € / R On 19 September 2011 | 10.60  | C            | Foreign Exchange Future | 0.01800   | 0.01400                         | 0             |
| 12/07/2011 | € / R On 19 September 2011 | 10.60  | P            | Foreign Exchange Future | 0.91700   | 0.96900                         | 0             |
| 12/07/2011 | € / R On 19 September 2011 | 10.55  | P            | Foreign Exchange Future | 0.86900   | 0.92100                         | 0             |
| 12/07/2011 | € / R On 19 September 2011 | 9.40   | P            | Foreign Exchange Future | 0.07700   | 0.08900                         | 0             |
| 12/07/2011 | € / R On 19 September 2011 | 10.65  | P            | Foreign Exchange Future | 0.96500   | 1.01700                         | 0             |
| 12/07/2011 | € / R On 19 September 2011 | 10.00  | P            | Foreign Exchange Future | 0.38600   | 0.42700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2011 | € / R On 19 September 2011 | 10.25  | P            | Foreign Exchange Future | 0.59400   | 0.64100                         | 0             |
| 12/07/2011 | € / R On 19 September 2011 | 9.30   | P            | Foreign Exchange Future | 0.05500   | 0.06500                         | 6,195         |
| 12/07/2011 | € / R On 19 September 2011 | 10.40  | P            | Foreign Exchange Future | 0.72900   | 0.77900                         | 0             |
| 12/07/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.14000   | 0.16000                         | 2,065         |
| 12/07/2011 | € / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 0.24400   | 0.27700                         | 0             |
| 12/07/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.18400   | 0.21200                         | 0             |
| 12/07/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.16100   | 0.18300                         | 0             |
| 12/07/2011 | € / R On 19 December 2011  |        |              | Foreign Exchange Future | 9.80810   | 9.75030                         | 4,928         |
| 12/07/2011 | € / R On 19 December 2011  | 9.80   | C            | Foreign Exchange Future | 0.32500   | 0.29700                         | 0             |
| 12/07/2011 | € / R On 19 December 2011  | 9.85   | C            | Foreign Exchange Future | 0.30500   | 0.27800                         | 0             |
| 12/07/2011 | € / R On 19 December 2011  | 9.75   | C            | Foreign Exchange Future | 0.35000   | 0.31700                         | 0             |
| 12/07/2011 | € / R On 19 December 2011  | 10.00  | C            | Foreign Exchange Future | 0.25200   | 0.22900                         | 0             |
| 12/07/2011 | € / R On 19 December 2011  | 9.55   | C            | Foreign Exchange Future | 0.46000   | 0.42300                         | 0             |
| 12/07/2011 | € / R On 19 December 2011  | 9.40   | C            | Foreign Exchange Future | 0.55600   | 0.51600                         | 0             |
| 12/07/2011 | € / R On 19 December 2011  | 9.30   | C            | Foreign Exchange Future | 0.62600   | 0.58400                         | 0             |
| 12/07/2011 | € / R On 19 December 2011  | 9.30   | P            | Foreign Exchange Future | 0.11800   | 0.13400                         | 0             |
| 12/07/2011 | € / R On 19 December 2011  | 9.40   | P            | Foreign Exchange Future | 0.14800   | 0.16600                         | 0             |
| 12/07/2011 | € / R On 19 December 2011  | 9.55   | P            | Foreign Exchange Future | 0.20200   | 0.22300                         | 0             |
| 12/07/2011 | € / R On 19 December 2011  | 10.00  | P            | Foreign Exchange Future | 0.44400   | 0.47900                         | 0             |
| 12/07/2011 | € / R On 19 December 2011  | 9.75   | P            | Foreign Exchange Future | 0.29200   | 0.31700                         | 0             |
| 12/07/2011 | € / R On 19 December 2011  | 9.85   | P            | Foreign Exchange Future | 0.34700   | 0.37800                         | 0             |
| 12/07/2011 | € / R On 19 December 2011  | 9.80   | P            | Foreign Exchange Future | 0.31700   | 0.34700                         | 0             |
| 12/07/2011 | € / R On 19 March 2012     |        |              | Foreign Exchange Future | 9.92000   | 9.86110                         | 8,503         |
| 12/07/2011 | € / R On 19 March 2012     | 10.10  | C            | Foreign Exchange Future | 0.36000   | 0.33400                         | 0             |
| 12/07/2011 | € / R On 19 March 2012     | 10.15  | C            | Foreign Exchange Future | 0.34300   | 0.31800                         | 0             |
| 12/07/2011 | € / R On 19 March 2012     | 10.05  | C            | Foreign Exchange Future | 0.37700   | 0.35000                         | 0             |
| 12/07/2011 | € / R On 19 March 2012     | 9.05   | C            | Foreign Exchange Future | 0.97200   | 0.92700                         | 0             |
| 12/07/2011 | € / R On 19 March 2012     | 10.25  | C            | Foreign Exchange Future | 0.31300   | 0.29000                         | 0             |
| 12/07/2011 | € / R On 19 March 2012     | 9.80   | C            | Foreign Exchange Future | 0.48300   | 0.44900                         | 0             |
| 12/07/2011 | € / R On 19 March 2012     | 9.00   | C            | Foreign Exchange Future | 1.01200   | 0.96600                         | 0             |
| 12/07/2011 | € / R On 19 March 2012     | 9.90   | C            | Foreign Exchange Future | 0.43400   | 0.40500                         | 0             |
| 12/07/2011 | € / R On 19 March 2012     | 10.60  | C            | Foreign Exchange Future | 0.22800   | 0.20900                         | 0             |
| 12/07/2011 | € / R On 19 March 2012     | 10.60  | P            | Foreign Exchange Future | 0.90800   | 0.94800                         | 0             |
| 12/07/2011 | € / R On 19 March 2012     | 9.90   | P            | Foreign Exchange Future | 0.41400   | 0.44400                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2011 | € / R On 19 March 2012        | 9.00   | P            | Foreign Exchange Future | 0.09200   | 0.10500                         | 0             |
| 12/07/2011 | € / R On 19 March 2012        | 9.80   | P            | Foreign Exchange Future | 0.36300   | 0.38800                         | 0             |
| 12/07/2011 | € / R On 19 March 2012        | 10.25  | P            | Foreign Exchange Future | 0.64300   | 0.67900                         | 0             |
| 12/07/2011 | € / R On 19 March 2012        | 9.05   | P            | Foreign Exchange Future | 0.10200   | 0.11600                         | 0             |
| 12/07/2011 | € / R On 19 March 2012        | 10.05  | P            | Foreign Exchange Future | 0.50700   | 0.53900                         | 0             |
| 12/07/2011 | € / R On 19 March 2012        | 10.15  | P            | Foreign Exchange Future | 0.57300   | 0.60700                         | 0             |
| 12/07/2011 | € / R On 19 March 2012        | 10.10  | P            | Foreign Exchange Future | 0.54000   | 0.57300                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.30730   | 7.28000                         | 25,654        |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.66600   | 0.63900                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.61800   | 0.59100                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.71400   | 0.68700                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.06600   | 0.05600                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.07800   | 0.06800                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.34600   | 0.32300                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.19400   | 0.17500                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.05500   | 0.04700                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.22900   | 0.20900                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | C            | Foreign Exchange Future | 0.01300   | 0.01000                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.57000   | 0.54400                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01100   | 0.00900                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.52400   | 0.49800                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.26600   | 0.24500                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.00900   | 0.00700                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.09400   | 0.08200                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.18700   | 0.20200                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 0.75200   | 0.77700                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 0.84900   | 0.87500                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.05900   | 0.06500                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.01700   | 0.01800                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 0.70400   | 0.72900                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | P            | Foreign Exchange Future | 0.65600   | 0.68000                         | 0             |



| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.07200   | 0.07900                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.29800   | 0.31700                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.08700   | 0.09500                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.03900   | 0.04300                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.22100   | 0.23800                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.25900   | 0.27600                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 12/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 12/07/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.32510   | 7.29770                         | 890           |
| 12/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.70500   | 0.68100                         | 0             |
| 12/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.66200   | 0.63800                         | 0             |
| 12/07/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.75000   | 0.72500                         | 0             |
| 12/07/2011 | AU\$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.15800   | 0.14800                         | 0             |
| 12/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.22500   | 0.21200                         | 0             |
| 12/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.20000   | 0.21400                         | 0             |
| 12/07/2011 | AU\$ / R On 19 December 2011  | 7.50   | P            | Foreign Exchange Future | 0.33300   | 0.35000                         | 0             |
| 12/07/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.02500   | 0.02700                         | 0             |
| 12/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.03700   | 0.04000                         | 0             |
| 12/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.03000   | 0.03300                         | 0             |
| 12/07/2011 | AU\$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.34820   | 7.31820                         | 4             |
| 12/07/2011 | AU\$ / R On 19 March 2012     | 7.25   | C            | Foreign Exchange Future | 0.32000   | 0.29600                         | 0             |
| 12/07/2011 | AU\$ / R On 19 March 2012     | 7.30   | C            | Foreign Exchange Future | 0.29300   | 0.27000                         | 0             |
| 12/07/2011 | AU\$ / R On 19 March 2012     | 7.20   | C            | Foreign Exchange Future | 0.34800   | 0.32400                         | 0             |
| 12/07/2011 | AU\$ / R On 19 March 2012     | 7.40   | C            | Foreign Exchange Future | 0.24700   | 0.22900                         | 0             |
| 12/07/2011 | AU\$ / R On 19 March 2012     | 6.95   | C            | Foreign Exchange Future | 0.51200   | 0.48700                         | 0             |
| 12/07/2011 | AU\$ / R On 19 March 2012     | 7.75   | C            | Foreign Exchange Future | 0.13900   | 0.12700                         | 0             |
| 12/07/2011 | AU\$ / R On 19 March 2012     | 7.45   | C            | Foreign Exchange Future | 0.22800   | 0.21000                         | 0             |
| 12/07/2011 | AU\$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 0.47600   | 0.45100                         | 0             |
| 12/07/2011 | AU\$ / R On 19 March 2012     | 6.20   | C            | Foreign Exchange Future | 1.16200   | 1.13300                         | 0             |
| 12/07/2011 | AU\$ / R On 19 March 2012     | 6.20   | P            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 12/07/2011 | AU\$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.12800   | 0.13300                         | 0             |
| 12/07/2011 | AU\$ / R On 19 March 2012     | 7.45   | P            | Foreign Exchange Future | 0.33000   | 0.34200                         | 0             |
| 12/07/2011 | AU\$ / R On 19 March 2012     | 7.75   | P            | Foreign Exchange Future | 0.54100   | 0.55900                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2011 | AU\$ / R On 19 March 2012    | 6.95   | P            | Foreign Exchange Future | 0.11400   | 0.11900                         | 0             |
| 12/07/2011 | AU\$ / R On 19 March 2012    | 7.40   | P            | Foreign Exchange Future | 0.29900   | 0.31100                         | 0             |
| 12/07/2011 | AU\$ / R On 19 March 2012    | 7.20   | P            | Foreign Exchange Future | 0.20000   | 0.20600                         | 0             |
| 12/07/2011 | AU\$ / R On 19 March 2012    | 7.30   | P            | Foreign Exchange Future | 0.24500   | 0.25200                         | 0             |
| 12/07/2011 | AU\$ / R On 19 March 2012    | 7.25   | P            | Foreign Exchange Future | 0.22200   | 0.22800                         | 0             |
| 12/07/2011 | AU\$ / R On 14 December 2015 |        |              | Foreign Exchange Future | 8.32530   | 8.28940                         | 0             |
| 12/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | C            | Foreign Exchange Future | 1.43800   | 1.40600                         | 0             |
| 12/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | C            | Foreign Exchange Future | 1.40800   | 1.37800                         | 0             |
| 12/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | C            | Foreign Exchange Future | 1.47600   | 1.44400                         | 0             |
| 12/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | P            | Foreign Exchange Future | 0.40100   | 0.40500                         | 0             |
| 12/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | P            | Foreign Exchange Future | 0.43300   | 0.43900                         | 0             |
| 12/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | P            | Foreign Exchange Future | 0.41300   | 0.41700                         | 0             |
| 12/07/2011 | CAD/ R On 19 September 2011  |        |              | Foreign Exchange Future | 7.16480   | 7.11660                         | 0             |
| 12/07/2011 | CAD/ R On 19 September 2011  | 7.25   | C            | Foreign Exchange Future | 0.10000   | 0.07800                         | 0             |
| 12/07/2011 | CAD/ R On 19 September 2011  | 7.30   | C            | Foreign Exchange Future | 0.08300   | 0.06400                         | 0             |
| 12/07/2011 | CAD/ R On 19 September 2011  | 7.20   | C            | Foreign Exchange Future | 0.11800   | 0.09400                         | 0             |
| 12/07/2011 | CAD/ R On 19 September 2011  | 7.80   | C            | Foreign Exchange Future | 0.01200   | 0.00900                         | 0             |
| 12/07/2011 | CAD/ R On 19 September 2011  | 7.75   | C            | Foreign Exchange Future | 0.01500   | 0.01100                         | 0             |
| 12/07/2011 | CAD/ R On 19 September 2011  | 7.85   | C            | Foreign Exchange Future | 0.01000   | 0.00700                         | 0             |
| 12/07/2011 | CAD/ R On 19 September 2011  | 7.55   | C            | Foreign Exchange Future | 0.03300   | 0.02400                         | 0             |
| 12/07/2011 | CAD/ R On 19 September 2011  | 6.60   | C            | Foreign Exchange Future | 0.57600   | 0.52900                         | 0             |
| 12/07/2011 | CAD/ R On 19 September 2011  | 7.95   | C            | Foreign Exchange Future | 0.00700   | 0.00500                         | 0             |
| 12/07/2011 | CAD/ R On 19 September 2011  | 6.90   | C            | Foreign Exchange Future | 0.31100   | 0.26900                         | 0             |
| 12/07/2011 | CAD/ R On 19 September 2011  | 6.90   | P            | Foreign Exchange Future | 0.04600   | 0.05200                         | 0             |
| 12/07/2011 | CAD/ R On 19 September 2011  | 7.95   | P            | Foreign Exchange Future | 0.79200   | 0.83800                         | 0             |
| 12/07/2011 | CAD/ R On 19 September 2011  | 6.60   | P            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 12/07/2011 | CAD/ R On 19 September 2011  | 7.55   | P            | Foreign Exchange Future | 0.41800   | 0.45700                         | 0             |
| 12/07/2011 | CAD/ R On 19 September 2011  | 7.85   | P            | Foreign Exchange Future | 0.69500   | 0.74000                         | 0             |
| 12/07/2011 | CAD/ R On 19 September 2011  | 7.75   | P            | Foreign Exchange Future | 0.60000   | 0.64400                         | 0             |
| 12/07/2011 | CAD/ R On 19 September 2011  | 7.80   | P            | Foreign Exchange Future | 0.64700   | 0.69200                         | 0             |
| 12/07/2011 | CAD/ R On 19 September 2011  | 7.20   | P            | Foreign Exchange Future | 0.15300   | 0.17700                         | 0             |
| 12/07/2011 | CAD/ R On 19 September 2011  | 7.30   | P            | Foreign Exchange Future | 0.21800   | 0.24700                         | 0             |
| 12/07/2011 | CAD/ R On 19 September 2011  | 7.25   | P            | Foreign Exchange Future | 0.18500   | 0.21100                         | 0             |

| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2011 | CAD/ R On 19 December 2011         |        |              | Foreign Exchange Future | 7.24560   | 7.19760                         | 0             |
| 12/07/2011 | CAD/ R On 19 December 2011         | 7.25   | C            | Foreign Exchange Future | 0.22200   | 0.19700                         | 0             |
| 12/07/2011 | CAD/ R On 19 December 2011         | 7.30   | C            | Foreign Exchange Future | 0.20200   | 0.17800                         | 0             |
| 12/07/2011 | CAD/ R On 19 December 2011         | 7.20   | C            | Foreign Exchange Future | 0.24800   | 0.21700                         | 0             |
| 12/07/2011 | CAD/ R On 19 December 2011         | 7.65   | C            | Foreign Exchange Future | 0.10300   | 0.09000                         | 0             |
| 12/07/2011 | CAD/ R On 19 December 2011         | 6.80   | C            | Foreign Exchange Future | 0.51400   | 0.47300                         | 0             |
| 12/07/2011 | CAD/ R On 19 December 2011         | 7.60   | C            | Foreign Exchange Future | 0.11300   | 0.09900                         | 0             |
| 12/07/2011 | CAD/ R On 19 December 2011         | 6.85   | C            | Foreign Exchange Future | 0.47600   | 0.43500                         | 0             |
| 12/07/2011 | CAD/ R On 19 December 2011         | 7.40   | C            | Foreign Exchange Future | 0.16700   | 0.14700                         | 0             |
| 12/07/2011 | CAD/ R On 19 December 2011         | 6.90   | C            | Foreign Exchange Future | 0.43800   | 0.39900                         | 0             |
| 12/07/2011 | CAD/ R On 19 December 2011         | 7.45   | C            | Foreign Exchange Future | 0.15100   | 0.13300                         | 0             |
| 12/07/2011 | CAD/ R On 19 December 2011         | 7.45   | P            | Foreign Exchange Future | 0.35500   | 0.38500                         | 0             |
| 12/07/2011 | CAD/ R On 19 December 2011         | 6.90   | P            | Foreign Exchange Future | 0.09200   | 0.10100                         | 0             |
| 12/07/2011 | CAD/ R On 19 December 2011         | 7.40   | P            | Foreign Exchange Future | 0.32100   | 0.34900                         | 0             |
| 12/07/2011 | CAD/ R On 19 December 2011         | 6.85   | P            | Foreign Exchange Future | 0.08000   | 0.08700                         | 0             |
| 12/07/2011 | CAD/ R On 19 December 2011         | 7.60   | P            | Foreign Exchange Future | 0.46700   | 0.50100                         | 0             |
| 12/07/2011 | CAD/ R On 19 December 2011         | 6.80   | P            | Foreign Exchange Future | 0.06800   | 0.07500                         | 0             |
| 12/07/2011 | CAD/ R On 19 December 2011         | 7.65   | P            | Foreign Exchange Future | 0.50700   | 0.54200                         | 0             |
| 12/07/2011 | CAD/ R On 19 December 2011         | 7.20   | P            | Foreign Exchange Future | 0.20200   | 0.21900                         | 0             |
| 12/07/2011 | CAD/ R On 19 December 2011         | 7.30   | P            | Foreign Exchange Future | 0.25600   | 0.28000                         | 0             |
| 12/07/2011 | CAD/ R On 19 December 2011         | 7.25   | P            | Foreign Exchange Future | 0.22600   | 0.24900                         | 0             |
| 12/07/2011 | CF CANDO CAAD On 19 September 2011 |        |              | Can-Do Future           | 0.02610   | 0.03070                         | 22,388        |
| 12/07/2011 | CF CANDO CAAE On 19 September 2011 |        |              | Can-Do Future           | 0.08740   | 0.08860                         | 21,898        |
| 12/07/2011 | CHF / R On 19 September 2011       |        |              | Foreign Exchange Future | 8.34970   | 8.27450                         | 960           |
| 12/07/2011 | CHF / R On 19 September 2011       | 7.65   | C            | Foreign Exchange Future | 0.72200   | 0.65400                         | 0             |
| 12/07/2011 | CHF / R On 19 September 2011       | 7.70   | C            | Foreign Exchange Future | 0.67700   | 0.61000                         | 0             |
| 12/07/2011 | CHF / R On 19 September 2011       | 7.60   | C            | Foreign Exchange Future | 0.76800   | 0.69900                         | 0             |
| 12/07/2011 | CHF / R On 19 September 2011       | 8.40   | C            | Foreign Exchange Future | 0.18500   | 0.15400                         | 0             |
| 12/07/2011 | CHF / R On 19 September 2011       | 9.05   | C            | Foreign Exchange Future | 0.04100   | 0.03300                         | 0             |
| 12/07/2011 | CHF / R On 19 September 2011       | 9.00   | C            | Foreign Exchange Future | 0.04600   | 0.03800                         | 0             |
| 12/07/2011 | CHF / R On 19 September 2011       | 7.80   | C            | Foreign Exchange Future | 0.58900   | 0.52500                         | 0             |
| 12/07/2011 | CHF / R On 19 September 2011       | 8.95   | C            | Foreign Exchange Future | 0.05200   | 0.04200                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2011 | CHF / R On 19 September 2011 | 8.80   | C            | Foreign Exchange Future | 0.07400   | 0.06100                         | 0             |
| 12/07/2011 | CHF / R On 19 September 2011 | 8.85   | C            | Foreign Exchange Future | 0.06600   | 0.05400                         | 0             |
| 12/07/2011 | CHF / R On 19 September 2011 | 9.10   | C            | Foreign Exchange Future | 0.03600   | 0.03000                         | 0             |
| 12/07/2011 | CHF / R On 19 September 2011 | 7.85   | C            | Foreign Exchange Future | 0.54700   | 0.48400                         | 0             |
| 12/07/2011 | CHF / R On 19 September 2011 | 9.25   | C            | Foreign Exchange Future | 0.02600   | 0.02100                         | 0             |
| 12/07/2011 | CHF / R On 19 September 2011 | 9.25   | P            | Foreign Exchange Future | 0.92600   | 0.99700                         | 0             |
| 12/07/2011 | CHF / R On 19 September 2011 | 7.85   | P            | Foreign Exchange Future | 0.04700   | 0.06000                         | 0             |
| 12/07/2011 | CHF / R On 19 September 2011 | 9.10   | P            | Foreign Exchange Future | 0.78600   | 0.85600                         | 0             |
| 12/07/2011 | CHF / R On 19 September 2011 | 8.85   | P            | Foreign Exchange Future | 0.56600   | 0.63000                         | 0             |
| 12/07/2011 | CHF / R On 19 September 2011 | 8.80   | P            | Foreign Exchange Future | 0.52400   | 0.58700                         | 0             |
| 12/07/2011 | CHF / R On 19 September 2011 | 8.95   | P            | Foreign Exchange Future | 0.65200   | 0.71800                         | 0             |
| 12/07/2011 | CHF / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.03900   | 0.05100                         | 0             |
| 12/07/2011 | CHF / R On 19 September 2011 | 9.00   | P            | Foreign Exchange Future | 0.69600   | 0.76400                         | 0             |
| 12/07/2011 | CHF / R On 19 September 2011 | 9.05   | P            | Foreign Exchange Future | 0.74100   | 0.80900                         | 0             |
| 12/07/2011 | CHF / R On 19 September 2011 | 8.40   | P            | Foreign Exchange Future | 0.23500   | 0.28000                         | 0             |
| 12/07/2011 | CHF / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.01800   | 0.02500                         | 0             |
| 12/07/2011 | CHF / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.02700   | 0.03600                         | 0             |
| 12/07/2011 | CHF / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.02200   | 0.03000                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011  |        |              | Foreign Exchange Future | 8.47100   | 8.39530                         | 25            |
| 12/07/2011 | CHF / R On 19 December 2011  | 8.30   | C            | Foreign Exchange Future | 0.41700   | 0.37600                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011  | 8.35   | C            | Foreign Exchange Future | 0.39100   | 0.35300                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011  | 8.25   | C            | Foreign Exchange Future | 0.44400   | 0.40200                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011  | 8.50   | C            | Foreign Exchange Future | 0.32300   | 0.29100                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011  | 8.15   | C            | Foreign Exchange Future | 0.50200   | 0.45600                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011  | 7.90   | C            | Foreign Exchange Future | 0.67000   | 0.61400                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011  | 8.55   | C            | Foreign Exchange Future | 0.30300   | 0.27400                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011  | 8.90   | C            | Foreign Exchange Future | 0.19800   | 0.17800                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011  | 9.40   | C            | Foreign Exchange Future | 0.11000   | 0.09900                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011  | 9.15   | C            | Foreign Exchange Future | 0.14700   | 0.13200                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011  | 8.45   | C            | Foreign Exchange Future | 0.34300   | 0.31000                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.59900   | 0.54700                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011  | 7.75   | C            | Foreign Exchange Future | 0.78500   | 0.72400                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011  | 8.80   | C            | Foreign Exchange Future | 0.22300   | 0.20100                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011  | 7.65   | C            | Foreign Exchange Future | 0.86800   | 0.80400                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 12/07/2011 | CHF / R On 19 December 2011 | 8.70   | C            | Foreign Exchange Future | 0.25200      | 0.22800                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011 | 8.95   | C            | Foreign Exchange Future | 0.18600      | 0.16800                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011 | 8.60   | C            | Foreign Exchange Future | 0.28500      | 0.25700                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011 | 9.45   | C            | Foreign Exchange Future | 0.10400      | 0.09400                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011 | 9.20   | C            | Foreign Exchange Future | 0.13800      | 0.12500                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011 | 9.20   | P            | Foreign Exchange Future | 0.86700      | 0.93000                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011 | 9.45   | P            | Foreign Exchange Future | 1.08300      | 1.14900                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011 | 8.60   | P            | Foreign Exchange Future | 0.41400      | 0.46200                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011 | 8.95   | P            | Foreign Exchange Future | 0.66500      | 0.72300                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011 | 8.70   | P            | Foreign Exchange Future | 0.48100      | 0.53300                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011 | 7.65   | P            | Foreign Exchange Future | 0.04700      | 0.05900                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011 | 8.80   | P            | Foreign Exchange Future | 0.55200      | 0.60600                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011 | 7.75   | P            | Foreign Exchange Future | 0.06400      | 0.07900                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.12800      | 0.15200                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011 | 8.45   | P            | Foreign Exchange Future | 0.32200      | 0.36500                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011 | 9.15   | P            | Foreign Exchange Future | 0.82600      | 0.88700                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 1.03900      | 1.10400                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011 | 8.90   | P            | Foreign Exchange Future | 0.62700      | 0.68300                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011 | 8.55   | P            | Foreign Exchange Future | 0.38200      | 0.42900                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.09900      | 0.11900                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.18100      | 0.21100                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.35200      | 0.39600                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.22300      | 0.25700                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.27000      | 0.30800                         | 0             |
| 12/07/2011 | CHF / R On 19 December 2011 | 8.30   | P            | Foreign Exchange Future | 0.24600      | 0.28100                         | 0             |
| 12/07/2011 | RAIN On 19 September 2011   |        |              | Foreign Exchange Future | 13,985.50000 | 13,876.12000                    | 0             |
| 12/07/2011 | YUAN/R On 19 September 2011 |        |              | Foreign Exchange Future | 1.07430      | 1.06780                         | 0             |
| 12/07/2011 | YUAN/R On 19 September 2011 | 1.10   | C            | Foreign Exchange Future | 0.01770      | 0.01450                         | 0             |
| 12/07/2011 | YUAN/R On 19 September 2011 | 1.15   | C            | Foreign Exchange Future | 0.00780      | 0.00600                         | 0             |
| 12/07/2011 | YUAN/R On 19 September 2011 | 1.05   | C            | Foreign Exchange Future | 0.03930      | 0.03420                         | 0             |
| 12/07/2011 | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.01500      | 0.01640                         | 0             |
| 12/07/2011 | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.08350      | 0.08820                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/07/2011 | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.04340   | 0.04670                         | 0             |
| 12/07/2011 | YUAN/R On 19 December 2011  |        |              | Foreign Exchange Future | 1.09160   | 1.08500                         | 0             |
| 12/07/2011 | YUAN/R On 19 December 2011  | 1.10   | C            | Foreign Exchange Future | 0.03990   | 0.03620                         | 0             |
| 12/07/2011 | YUAN/R On 19 December 2011  | 1.05   | C            | Foreign Exchange Future | 0.06430   | 0.05940                         | 0             |
| 12/07/2011 | YUAN/R On 19 December 2011  | 1.15   | C            | Foreign Exchange Future | 0.02480   | 0.02220                         | 0             |
| 12/07/2011 | YUAN/R On 19 December 2011  | 1.15   | P            | Foreign Exchange Future | 0.08320   | 0.08720                         | 0             |
| 12/07/2011 | YUAN/R On 19 December 2011  | 1.05   | P            | Foreign Exchange Future | 0.02270   | 0.02440                         | 0             |
| 12/07/2011 | YUAN/R On 19 December 2011  | 1.10   | P            | Foreign Exchange Future | 0.04830   | 0.05120                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.90540   | 6.95560                         | 303,332       |
| 13/07/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.01500   | 0.01800                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01700   | 0.01900                         | 3,000         |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.02400   | 0.02800                         | 15,000        |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.05500   | 0.06400                         | 5,000         |
| 13/07/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.23200   | 0.26600                         | 980           |
| 13/07/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.17700   | 0.20700                         | 6,000         |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.04900   | 0.05700                         | 10,000        |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.03600   | 0.04200                         | 200           |
| 13/07/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.29600   | 0.33300                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.36800   | 0.40800                         | 6,060         |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.11000   | 0.12700                         | 6,060         |
| 13/07/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.06900   | 0.08000                         | 8,880         |
| 13/07/2011 | \$ / R On 19 September 2011 | 6.55   | C            | Foreign Exchange Future | 0.40700   | 0.44900                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.26300   | 0.29900                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.08700   | 0.10100                         | 6,000         |
| 13/07/2011 | \$ / R On 19 September 2011 | 6.85   | C            | Foreign Exchange Future | 0.20400   | 0.23500                         | 1,980         |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.04400   | 0.05200                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 6.95   | C            | Foreign Exchange Future | 0.15700   | 0.18100                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.65   | C            | Foreign Exchange Future | 0.03200   | 0.03800                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.09800   | 0.11300                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.14000   | 0.16100                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 6.40   | C            | Foreign Exchange Future | 0.53200   | 0.57700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2011 | \$ / R On 19 September 2011 | 7.75   | C            | Foreign Exchange Future | 0.02600   | 0.03100                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 5.75   | C            | Foreign Exchange Future | 1.15600   | 1.20600                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.25   | C            | Foreign Exchange Future | 0.07700   | 0.09000                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.04000   | 0.04600                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 5.80   | C            | Foreign Exchange Future | 1.10600   | 1.15600                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 5.85   | C            | Foreign Exchange Future | 1.05700   | 1.10700                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.33100   | 0.37000                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.35   | C            | Foreign Exchange Future | 0.06200   | 0.00000                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.70   | C            | Foreign Exchange Future | 0.02900   | 0.03400                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 6.30   | C            | Foreign Exchange Future | 0.62200   | 0.66900                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 5.70   | C            | Foreign Exchange Future | 1.20600   | 1.25600                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.12400   | 0.14300                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.26900   | 0.23700                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 6.30   | P            | Foreign Exchange Future | 0.01700   | 0.01300                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.82400   | 0.77800                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.35   | P            | Foreign Exchange Future | 0.50700   | 0.00000                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.07600   | 0.06400                         | 200           |
| 13/07/2011 | \$ / R On 19 September 2011 | 5.85   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 1.25800   | 1.20900                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 5.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.68500   | 0.64000                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.25   | P            | Foreign Exchange Future | 0.42200   | 0.38400                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.75   | P            | Foreign Exchange Future | 0.87100   | 0.82500                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 6.40   | P            | Foreign Exchange Future | 0.02700   | 0.02100                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.23500   | 0.20500                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.34300   | 0.30700                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.77700   | 0.73200                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 6.95   | P            | Foreign Exchange Future | 0.20200   | 0.17500                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.63900   | 0.59600                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 6.55   | P            | Foreign Exchange Future | 0.05200   | 0.04300                         | 8,880         |
| 13/07/2011 | \$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.10800   | 0.09300                         | 1,980         |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2011 | \$ / R On 19 September 2011 | 6.85   | P            | Foreign Exchange Future | 0.14900   | 0.12900                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.38200   | 0.34500                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.46400   | 0.42400                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 2.89500   | 2.84500                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.30500   | 0.27100                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.09100   | 0.07700                         | 5,980         |
| 13/07/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.06300   | 0.05200                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.73100   | 0.68600                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.17200   | 0.15100                         | 10,000        |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.59400   | 0.55100                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.12700   | 0.11000                         | 10,000        |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.55000   | 0.50800                         | 2,800         |
| 13/07/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.11200   | 1.06300                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.91900   | 0.87200                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.20900   | 1.16000                         | 0             |
| 13/07/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.16000   | 1.11200                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.99800   | 7.04850                         | 47,307        |
| 13/07/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.17300   | 0.18700                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011  | 5.85   | C            | Foreign Exchange Future | 1.15900   | 1.20800                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011  | 7.70   | C            | Foreign Exchange Future | 0.11000   | 0.11900                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011  | 6.85   | C            | Foreign Exchange Future | 0.35800   | 0.38900                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011  | 6.30   | C            | Foreign Exchange Future | 0.74700   | 0.79100                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011  | 6.35   | C            | Foreign Exchange Future | 0.70600   | 0.74900                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011  | 6.00   | C            | Foreign Exchange Future | 1.01400   | 1.06300                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011  | 7.80   | C            | Foreign Exchange Future | 0.09800   | 0.10500                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011  | 7.60   | C            | Foreign Exchange Future | 0.12500   | 0.13500                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.51600   | 0.55300                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.16200   | 0.17500                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.18500   | 0.20000                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.41700   | 0.45000                         | 6,425         |
| 13/07/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.07800   | 0.08300                         | 2,962         |
| 13/07/2011 | \$ / R On 19 December 2011  | 7.25   | C            | Foreign Exchange Future | 0.19800   | 0.21400                         | 5,000         |
| 13/07/2011 | \$ / R On 19 December 2011  | 6.15   | C            | Foreign Exchange Future | 0.87700   | 0.92300                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.28100   | 0.30700                         | 2,962         |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2011 | \$ / R On 19 December 2011 | 7.50   | C            | Foreign Exchange Future | 0.14200   | 0.15300                         | 500           |
| 13/07/2011 | \$ / R On 19 December 2011 | 6.45   | C            | Foreign Exchange Future | 0.62600   | 0.66700                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 6.40   | C            | Foreign Exchange Future | 0.66600   | 0.70700                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 6.25   | C            | Foreign Exchange Future | 0.79000   | 0.83400                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 8.05   | C            | Foreign Exchange Future | 0.07300   | 0.07900                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 5.95   | C            | Foreign Exchange Future | 1.06200   | 1.11100                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 7.45   | C            | Foreign Exchange Future | 0.15100   | 0.16400                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 6.70   | C            | Foreign Exchange Future | 0.44900   | 0.48300                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 6.80   | C            | Foreign Exchange Future | 0.38700   | 0.41900                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 7.90   | C            | Foreign Exchange Future | 0.08700   | 0.09300                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.98900   | 0.94500                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 6.80   | P            | Foreign Exchange Future | 0.18900   | 0.17100                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.15100   | 0.13500                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 7.45   | P            | Foreign Exchange Future | 0.60300   | 0.56600                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 5.95   | P            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 8.05   | P            | Foreign Exchange Future | 1.12500   | 1.08100                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.04200   | 0.03600                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 6.40   | P            | Foreign Exchange Future | 0.06800   | 0.05900                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 6.45   | P            | Foreign Exchange Future | 0.07800   | 0.06900                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 7.25   | P            | Foreign Exchange Future | 0.45000   | 0.41600                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 6.15   | P            | Foreign Exchange Future | 0.02900   | 0.02500                         | 5,000         |
| 13/07/2011 | \$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.64400   | 0.60500                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.28300   | 0.25900                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 1.08000   | 1.03500                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.48700   | 0.45200                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 6.75   | P            | Foreign Exchange Future | 0.16900   | 0.15200                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 7.40   | P            | Foreign Exchange Future | 0.56400   | 0.52700                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.11800   | 0.10500                         | 5,000         |
| 13/07/2011 | \$ / R On 19 December 2011 | 7.60   | P            | Foreign Exchange Future | 0.72700   | 0.68700                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 7.80   | P            | Foreign Exchange Future | 0.90000   | 0.85700                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 6.00   | P            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 6.35   | P            | Foreign Exchange Future | 0.05800   | 0.05100                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 6.30   | P            | Foreign Exchange Future | 0.04900   | 0.04300                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 6.85   | P            | Foreign Exchange Future | 0.21000   | 0.19100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2011 | \$ / R On 19 December 2011 | 7.70   | P            | Foreign Exchange Future | 0.81200   | 0.77100                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 5.85   | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 13/07/2011 | \$ / R On 19 December 2011 | 7.35   | P            | Foreign Exchange Future | 0.52500   | 0.48900                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 7.09350   | 7.14490                         | 15,126        |
| 13/07/2011 | \$ / R On 19 March 2012    | 7.04   | C            | Foreign Exchange Future | 0.38800   | 0.41800                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 7.09   | C            | Foreign Exchange Future | 0.36400   | 0.39400                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 6.99   | C            | Foreign Exchange Future | 0.41300   | 0.44400                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 0.40600   | 0.43700                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 7.15   | C            | Foreign Exchange Future | 0.33900   | 0.36400                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 0.30500   | 0.32700                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 6.80   | C            | Foreign Exchange Future | 0.51500   | 0.55000                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 0.32100   | 0.34500                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 6.75   | C            | Foreign Exchange Future | 0.54500   | 0.58200                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 7.55   | C            | Foreign Exchange Future | 0.22300   | 0.24000                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 7.95   | C            | Foreign Exchange Future | 0.15200   | 0.16400                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 7.40   | C            | Foreign Exchange Future | 0.26000   | 0.28000                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 8.30   | C            | Foreign Exchange Future | 0.11300   | 0.12100                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 6.70   | C            | Foreign Exchange Future | 0.57700   | 0.61400                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 8.35   | C            | Foreign Exchange Future | 0.10800   | 0.11600                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 6.85   | C            | Foreign Exchange Future | 0.48600   | 0.52000                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 7.35   | C            | Foreign Exchange Future | 0.27400   | 0.00000                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 7.80   | C            | Foreign Exchange Future | 0.17500   | 0.00000                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 8.05   | C            | Foreign Exchange Future | 0.13900   | 0.00000                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 7.90   | C            | Foreign Exchange Future | 0.15900   | 0.00000                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 8.15   | C            | Foreign Exchange Future | 0.12800   | 0.00000                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 8.00   | C            | Foreign Exchange Future | 0.14500   | 0.15600                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 7.10   | C            | Foreign Exchange Future | 0.35800   | 0.38700                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 6.65   | C            | Foreign Exchange Future | 0.60900   | 0.64700                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 7.45   | C            | Foreign Exchange Future | 0.24700   | 0.26600                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 8.20   | C            | Foreign Exchange Future | 0.12200   | 0.13100                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 7.85   | C            | Foreign Exchange Future | 0.16700   | 0.17900                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 7.05   | C            | Foreign Exchange Future | 0.38100   | 0.00000                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 6.60   | C            | Foreign Exchange Future | 0.64300   | 0.00000                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012    | 6.60   | P            | Foreign Exchange Future | 0.15000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2011 | \$ / R On 19 March 2012 | 7.05   | P            | Foreign Exchange Future | 0.33800   | 0.00000                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 7.85   | P            | Foreign Exchange Future | 0.92400   | 0.88400                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 8.20   | P            | Foreign Exchange Future | 1.22900   | 1.18600                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 7.45   | P            | Foreign Exchange Future | 0.60400   | 0.57100                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 6.65   | P            | Foreign Exchange Future | 0.16600   | 0.15200                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 7.10   | P            | Foreign Exchange Future | 0.36500   | 0.34200                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 8.00   | P            | Foreign Exchange Future | 1.05200   | 1.01100                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 8.15   | P            | Foreign Exchange Future | 1.18500   | 0.00000                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 7.90   | P            | Foreign Exchange Future | 0.96600   | 0.00000                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 8.05   | P            | Foreign Exchange Future | 1.09600   | 0.00000                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 7.80   | P            | Foreign Exchange Future | 0.88200   | 0.00000                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 7.35   | P            | Foreign Exchange Future | 0.53100   | 0.00000                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 6.85   | P            | Foreign Exchange Future | 0.24300   | 0.22500                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 8.35   | P            | Foreign Exchange Future | 1.36500   | 1.32100                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 6.70   | P            | Foreign Exchange Future | 0.18400   | 0.16900                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 8.30   | P            | Foreign Exchange Future | 1.32000   | 1.27600                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 7.40   | P            | Foreign Exchange Future | 0.56700   | 0.53500                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 7.95   | P            | Foreign Exchange Future | 1.00900   | 0.96900                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 7.55   | P            | Foreign Exchange Future | 0.68000   | 0.64500                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 6.75   | P            | Foreign Exchange Future | 0.20200   | 0.18700                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 7.20   | P            | Foreign Exchange Future | 0.42800   | 0.40000                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 6.80   | P            | Foreign Exchange Future | 0.22200   | 0.20500                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 7.25   | P            | Foreign Exchange Future | 0.46200   | 0.43200                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 7.15   | P            | Foreign Exchange Future | 0.39600   | 0.36900                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 7.00   | P            | Foreign Exchange Future | 0.31300   | 0.29200                         | 1,000         |
| 13/07/2011 | \$ / R On 19 March 2012 | 6.99   | P            | Foreign Exchange Future | 0.30600   | 0.28500                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 7.09   | P            | Foreign Exchange Future | 0.35700   | 0.33500                         | 0             |
| 13/07/2011 | \$ / R On 19 March 2012 | 7.04   | P            | Foreign Exchange Future | 0.33100   | 0.30900                         | 0             |
| 13/07/2011 | \$ / R On 18 June 2012  |        |              | Foreign Exchange Future | 7.19570   | 7.24830                         | 2,000         |
| 13/07/2011 | \$ / R On 18 June 2012  | 7.25   | C            | Foreign Exchange Future | 0.41700   | 0.43900                         | 0             |
| 13/07/2011 | \$ / R On 18 June 2012  | 7.30   | C            | Foreign Exchange Future | 0.39900   | 0.42000                         | 0             |
| 13/07/2011 | \$ / R On 18 June 2012  | 7.20   | C            | Foreign Exchange Future | 0.43500   | 0.46100                         | 0             |
| 13/07/2011 | \$ / R On 18 June 2012  | 7.20   | P            | Foreign Exchange Future | 0.43900   | 0.41300                         | 0             |
| 13/07/2011 | \$ / R On 18 June 2012  | 7.30   | P            | Foreign Exchange Future | 0.50300   | 0.47200                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.47100   | 0.44100                         | 0             |
| 13/07/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.30170   | 7.35440                         | 0             |
| 13/07/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.55300   | 0.58200                         | 0             |
| 13/07/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 0.50900   | 0.53600                         | 11,000        |
| 13/07/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.53000   | 0.55900                         | 0             |
| 13/07/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 0.57600   | 0.60600                         | 13,000        |
| 13/07/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.42400   | 0.40200                         | 0             |
| 13/07/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.50700   | 0.48200                         | 0             |
| 13/07/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.47800   | 0.45500                         | 0             |
| 13/07/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.45100   | 0.42800                         | 0             |
| 13/07/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 7.40480   | 7.45720                         | 0             |
| 13/07/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 0.47100   | 0.49600                         | 0             |
| 13/07/2011 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.39200   | 0.41300                         | 300           |
| 13/07/2011 | \$ / R On 14 December 2012  | 7.65   | C            | Foreign Exchange Future | 0.48600   | 0.51200                         | 0             |
| 13/07/2011 | \$ / R On 14 December 2012  | 7.75   | C            | Foreign Exchange Future | 0.45700   | 0.48100                         | 0             |
| 13/07/2011 | \$ / R On 14 December 2012  | 7.75   | P            | Foreign Exchange Future | 0.80200   | 0.77400                         | 0             |
| 13/07/2011 | \$ / R On 14 December 2012  | 7.65   | P            | Foreign Exchange Future | 0.73100   | 0.70500                         | 0             |
| 13/07/2011 | \$ / R On 14 December 2012  | 8.00   | P            | Foreign Exchange Future | 0.98700   | 0.95600                         | 0             |
| 13/07/2011 | \$ / R On 14 December 2012  | 7.70   | P            | Foreign Exchange Future | 0.76600   | 0.73900                         | 0             |
| 13/07/2011 | \$ / R On 12 December 2014  |        |              | Foreign Exchange Future | 8.36780   | 8.41680                         | 0             |
| 13/07/2011 | \$ / R On 12 December 2014  | 8.50   | C            | Foreign Exchange Future | 1.03600   | 1.08000                         | 0             |
| 13/07/2011 | \$ / R On 12 December 2014  | 8.00   | C            | Foreign Exchange Future | 1.21700   | 1.26500                         | 200           |
| 13/07/2011 | \$ / R On 12 December 2014  | 8.45   | C            | Foreign Exchange Future | 1.05200   | 1.09700                         | 0             |
| 13/07/2011 | \$ / R On 12 December 2014  | 8.55   | C            | Foreign Exchange Future | 1.01900   | 1.06300                         | 0             |
| 13/07/2011 | \$ / R On 12 December 2014  | 8.55   | P            | Foreign Exchange Future | 1.20100   | 1.19600                         | 0             |
| 13/07/2011 | \$ / R On 12 December 2014  | 8.45   | P            | Foreign Exchange Future | 1.13400   | 1.13000                         | 0             |
| 13/07/2011 | \$ / R On 12 December 2014  | 8.00   | P            | Foreign Exchange Future | 0.84900   | 0.84800                         | 0             |
| 13/07/2011 | \$ / R On 12 December 2014  | 8.50   | P            | Foreign Exchange Future | 1.16800   | 1.16300                         | 0             |
| 13/07/2011 | \$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 9.16510   | 9.21410                         | 0             |
| 13/07/2011 | \$ / R On 14 December 2015  | 9.20   | C            | Foreign Exchange Future | 1.41100   | 1.46100                         | 0             |
| 13/07/2011 | \$ / R On 14 December 2015  | 9.25   | C            | Foreign Exchange Future | 1.39500   | 1.44500                         | 0             |
| 13/07/2011 | \$ / R On 14 December 2015  | 9.15   | C            | Foreign Exchange Future | 1.42800   | 1.47800                         | 0             |
| 13/07/2011 | \$ / R On 14 December 2015  | 9.15   | P            | Foreign Exchange Future | 1.41300   | 1.41400                         | 0             |
| 13/07/2011 | \$ / R On 14 December 2015  | 9.25   | P            | Foreign Exchange Future | 1.48000   | 1.48100                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.44600   | 1.44700                         | 0             |
| 13/07/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.90540   | 6.95560                         | 381           |
| 13/07/2011 | \$ / R MAXI On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.08705   | 0.10102                         | 50            |
| 13/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.11022   | 0.12745                         | 0             |
| 13/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.12413   | 0.14322                         | 0             |
| 13/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.09791   | 0.11344                         | 0             |
| 13/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.26873   | 0.23762                         | 0             |
| 13/07/2011 | \$ / R MAXI On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.38165   | 0.34542                         | 0             |
| 13/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.34251   | 0.30784                         | 0             |
| 13/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.30482   | 0.27185                         | 0             |
| 13/07/2011 | \$ / R MAXI On 19 December 2011  |        |              | Foreign Exchange Future | 6.99800   | 7.04850                         | 15            |
| 13/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.28101   | 0.30733                         | 0             |
| 13/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | C            | Foreign Exchange Future | 0.26190   | 0.28301                         | 0             |
| 13/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | C            | Foreign Exchange Future | 0.30535   | 0.33307                         | 0             |
| 13/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | P            | Foreign Exchange Future | 0.25735   | 0.23457                         | 0             |
| 13/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | P            | Foreign Exchange Future | 0.31390   | 0.28451                         | 0             |
| 13/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | P            | Foreign Exchange Future | 0.28301   | 0.25883                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011       |        |              | Foreign Exchange Future | 11.09630  | 11.05080                        | 34,780        |
| 13/07/2011 | £ / R On 19 September 2011       | 11.50  | C            | Foreign Exchange Future | 0.10500   | 0.09400                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011       | 11.55  | C            | Foreign Exchange Future | 0.09400   | 0.08500                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011       | 11.45  | C            | Foreign Exchange Future | 0.11600   | 0.10400                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011       | 11.65  | C            | Foreign Exchange Future | 0.07700   | 0.07000                         | 8,945         |
| 13/07/2011 | £ / R On 19 September 2011       | 12.10  | C            | Foreign Exchange Future | 0.03100   | 0.02800                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011       | 11.00  | C            | Foreign Exchange Future | 0.28400   | 0.25600                         | 3,455         |
| 13/07/2011 | £ / R On 19 September 2011       | 10.50  | C            | Foreign Exchange Future | 0.64800   | 0.61000                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011       | 11.20  | C            | Foreign Exchange Future | 0.18900   | 0.17200                         | 1,200         |
| 13/07/2011 | £ / R On 19 September 2011       | 10.85  | C            | Foreign Exchange Future | 0.37900   | 0.34700                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011       | 10.95  | C            | Foreign Exchange Future | 0.31400   | 0.28500                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011       | 11.10  | C            | Foreign Exchange Future | 0.22900   | 0.20900                         | 630           |
| 13/07/2011 | £ / R On 19 September 2011       | 11.15  | C            | Foreign Exchange Future | 0.20800   | 0.18900                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011       | 11.90  | C            | Foreign Exchange Future | 0.04700   | 0.04200                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011       | 11.75  | C            | Foreign Exchange Future | 0.06300   | 0.05700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2011 | £ / R On 19 September 2011 | 11.80  | C            | Foreign Exchange Future | 0.05700   | 0.05100                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011 | 11.25  | C            | Foreign Exchange Future | 0.17200   | 0.15600                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011 | 10.75  | C            | Foreign Exchange Future | 0.44900   | 0.41600                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011 | 11.70  | C            | Foreign Exchange Future | 0.07000   | 0.06300                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011 | 10.65  | C            | Foreign Exchange Future | 0.52500   | 0.48900                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011 | 11.85  | C            | Foreign Exchange Future | 0.05200   | 0.04600                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011 | 11.85  | P            | Foreign Exchange Future | 0.80600   | 0.84500                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011 | 10.65  | P            | Foreign Exchange Future | 0.07900   | 0.08800                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011 | 11.70  | P            | Foreign Exchange Future | 0.67400   | 0.71200                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011 | 10.75  | P            | Foreign Exchange Future | 0.10300   | 0.11500                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011 | 11.25  | P            | Foreign Exchange Future | 0.32600   | 0.35500                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011 | 11.80  | P            | Foreign Exchange Future | 0.76100   | 0.80000                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011 | 11.75  | P            | Foreign Exchange Future | 0.71700   | 0.75600                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011 | 11.90  | P            | Foreign Exchange Future | 0.85100   | 0.89100                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011 | 11.15  | P            | Foreign Exchange Future | 0.26200   | 0.28800                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011 | 10.95  | P            | Foreign Exchange Future | 0.16800   | 0.18400                         | 1,200         |
| 13/07/2011 | £ / R On 19 September 2011 | 11.20  | P            | Foreign Exchange Future | 0.29300   | 0.32100                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011 | 10.85  | P            | Foreign Exchange Future | 0.13300   | 0.14600                         | 630           |
| 13/07/2011 | £ / R On 19 September 2011 | 11.10  | P            | Foreign Exchange Future | 0.23300   | 0.25800                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011 | 10.50  | P            | Foreign Exchange Future | 0.05200   | 0.05900                         | 5,490         |
| 13/07/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 1.03500   | 1.07700                         | 200           |
| 13/07/2011 | £ / R On 19 September 2011 | 11.00  | P            | Foreign Exchange Future | 0.18800   | 0.20500                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.63100   | 0.66900                         | 100           |
| 13/07/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.47000   | 0.50300                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.54800   | 0.58400                         | 0             |
| 13/07/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.50900   | 0.54300                         | 200           |
| 13/07/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.23410  | 11.18810                        | 9,453         |
| 13/07/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.25600   | 0.24200                         | 0             |
| 13/07/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.24300   | 0.22900                         | 0             |
| 13/07/2011 | £ / R On 19 December 2011  | 10.70  | C            | Foreign Exchange Future | 0.71000   | 0.67700                         | 0             |
| 13/07/2011 | £ / R On 19 December 2011  | 11.75  | C            | Foreign Exchange Future | 0.23000   | 0.21700                         | 0             |
| 13/07/2011 | £ / R On 19 December 2011  | 10.50  | C            | Foreign Exchange Future | 0.85400   | 0.81800                         | 0             |
| 13/07/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.27000   | 0.25500                         | 0             |
| 13/07/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.14200   | 0.13400                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2011 | £ / R On 19 December 2011 | 11.30  | C            | Foreign Exchange Future | 0.37300   | 0.35300                         | 0             |
| 13/07/2011 | £ / R On 19 December 2011 | 11.90  | C            | Foreign Exchange Future | 0.19600   | 0.18500                         | 0             |
| 13/07/2011 | £ / R On 19 December 2011 | 11.90  | P            | Foreign Exchange Future | 0.86200   | 0.89700                         | 0             |
| 13/07/2011 | £ / R On 19 December 2011 | 11.30  | P            | Foreign Exchange Future | 0.43900   | 0.46500                         | 0             |
| 13/07/2011 | £ / R On 19 December 2011 | 12.20  | P            | Foreign Exchange Future | 1.10800   | 1.14600                         | 250           |
| 13/07/2011 | £ / R On 19 December 2011 | 11.60  | P            | Foreign Exchange Future | 0.63600   | 0.66700                         | 0             |
| 13/07/2011 | £ / R On 19 December 2011 | 10.50  | P            | Foreign Exchange Future | 0.12000   | 0.13000                         | 0             |
| 13/07/2011 | £ / R On 19 December 2011 | 11.75  | P            | Foreign Exchange Future | 0.74600   | 0.77900                         | 0             |
| 13/07/2011 | £ / R On 19 December 2011 | 10.70  | P            | Foreign Exchange Future | 0.17600   | 0.18900                         | 0             |
| 13/07/2011 | £ / R On 19 December 2011 | 11.70  | P            | Foreign Exchange Future | 0.70900   | 0.74100                         | 0             |
| 13/07/2011 | £ / R On 19 December 2011 | 11.65  | P            | Foreign Exchange Future | 0.67200   | 0.70400                         | 0             |
| 13/07/2011 | £ / R On 19 March 2012    |        |              | Foreign Exchange Future | 11.37640  | 11.33070                        | 2,827         |
| 13/07/2011 | £ / R On 19 March 2012    | 11.45  | C            | Foreign Exchange Future | 0.50700   | 0.48800                         | 0             |
| 13/07/2011 | £ / R On 19 March 2012    | 11.50  | C            | Foreign Exchange Future | 0.48800   | 0.46900                         | 0             |
| 13/07/2011 | £ / R On 19 March 2012    | 11.40  | C            | Foreign Exchange Future | 0.52700   | 0.50700                         | 0             |
| 13/07/2011 | £ / R On 19 March 2012    | 11.55  | C            | Foreign Exchange Future | 0.47000   | 0.45100                         | 0             |
| 13/07/2011 | £ / R On 19 March 2012    | 11.90  | C            | Foreign Exchange Future | 0.35900   | 0.34500                         | 0             |
| 13/07/2011 | £ / R On 19 March 2012    | 11.00  | C            | Foreign Exchange Future | 0.73000   | 0.70300                         | 0             |
| 13/07/2011 | £ / R On 19 March 2012    | 11.80  | C            | Foreign Exchange Future | 0.38700   | 0.37200                         | 0             |
| 13/07/2011 | £ / R On 19 March 2012    | 12.30  | C            | Foreign Exchange Future | 0.26500   | 0.25500                         | 0             |
| 13/07/2011 | £ / R On 19 March 2012    | 11.35  | C            | Foreign Exchange Future | 0.54800   | 0.52700                         | 0             |
| 13/07/2011 | £ / R On 19 March 2012    | 10.90  | C            | Foreign Exchange Future | 0.78900   | 0.76000                         | 0             |
| 13/07/2011 | £ / R On 19 March 2012    | 11.70  | C            | Foreign Exchange Future | 0.41800   | 0.40200                         | 0             |
| 13/07/2011 | £ / R On 19 March 2012    | 11.10  | C            | Foreign Exchange Future | 0.67400   | 0.64800                         | 0             |
| 13/07/2011 | £ / R On 19 March 2012    | 11.10  | P            | Foreign Exchange Future | 0.39800   | 0.41700                         | 0             |
| 13/07/2011 | £ / R On 19 March 2012    | 11.70  | P            | Foreign Exchange Future | 0.74200   | 0.77100                         | 0             |
| 13/07/2011 | £ / R On 19 March 2012    | 10.90  | P            | Foreign Exchange Future | 0.31300   | 0.32900                         | 0             |
| 13/07/2011 | £ / R On 19 March 2012    | 11.35  | P            | Foreign Exchange Future | 0.52200   | 0.54600                         | 0             |
| 13/07/2011 | £ / R On 19 March 2012    | 12.30  | P            | Foreign Exchange Future | 1.18900   | 1.22400                         | 0             |
| 13/07/2011 | £ / R On 19 March 2012    | 11.80  | P            | Foreign Exchange Future | 0.81100   | 0.84100                         | 0             |
| 13/07/2011 | £ / R On 19 March 2012    | 11.00  | P            | Foreign Exchange Future | 0.35400   | 0.37200                         | 0             |
| 13/07/2011 | £ / R On 19 March 2012    | 11.90  | P            | Foreign Exchange Future | 0.88300   | 0.91400                         | 0             |
| 13/07/2011 | £ / R On 19 March 2012    | 11.55  | P            | Foreign Exchange Future | 0.64400   | 0.67000                         | 0             |
| 13/07/2011 | £ / R On 19 March 2012    | 11.40  | P            | Foreign Exchange Future | 0.55100   | 0.57600                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2011 | £ / R On 19 March 2012     | 11.50  | P            | Foreign Exchange Future | 0.61200   | 0.63800                         | 0             |
| 13/07/2011 | £ / R On 19 March 2012     | 11.45  | P            | Foreign Exchange Future | 0.58100   | 0.60700                         | 0             |
| 13/07/2011 | £ / R On 18 June 2012      |        |              | Foreign Exchange Future | 11.52720  | 11.48080                        | 0             |
| 13/07/2011 | £ / R On 18 June 2012      | 11.85  | C            | Foreign Exchange Future | 0.52400   | 0.50700                         | 0             |
| 13/07/2011 | £ / R On 18 June 2012      | 11.90  | C            | Foreign Exchange Future | 0.50800   | 0.49100                         | 0             |
| 13/07/2011 | £ / R On 18 June 2012      | 11.80  | C            | Foreign Exchange Future | 0.54100   | 0.52300                         | 0             |
| 13/07/2011 | £ / R On 18 June 2012      | 11.80  | P            | Foreign Exchange Future | 0.81400   | 0.84200                         | 0             |
| 13/07/2011 | £ / R On 18 June 2012      | 11.90  | P            | Foreign Exchange Future | 0.88100   | 0.91000                         | 0             |
| 13/07/2011 | £ / R On 18 June 2012      | 11.85  | P            | Foreign Exchange Future | 0.84700   | 0.87600                         | 0             |
| 13/07/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08740   | 0.08750                         | 12,348        |
| 13/07/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00772   | 0.00784                         | 0             |
| 13/07/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00182   | 0.00187                         | 0             |
| 13/07/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01742   | 0.01752                         | 0             |
| 13/07/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 13/07/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41260  | 11.41250                        | 0             |
| 13/07/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00002   | 0.00002                         | 0             |
| 13/07/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00442   | 0.00437                         | 0             |
| 13/07/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00032   | 0.00034                         | 0             |
| 13/07/2011 | ¥ / R On 19 December 2011  |        |              | Foreign Exchange Future | 0.08860   | 0.08880                         | 0             |
| 13/07/2011 | ¥ / R On 19 December 2011  | 0.08   | C            | Foreign Exchange Future | 0.00987   | 0.01005                         | 0             |
| 13/07/2011 | ¥ / R On 19 December 2011  | 0.07   | C            | Foreign Exchange Future | 0.01871   | 0.01892                         | 0             |
| 13/07/2011 | ¥ / R On 19 December 2011  | 0.09   | C            | Foreign Exchange Future | 0.00431   | 0.00440                         | 0             |
| 13/07/2011 | ¥ / R On 19 December 2011  | 0.09   | P            | Foreign Exchange Future | 0.00571   | 0.00560                         | 0             |
| 13/07/2011 | ¥ / R On 19 December 2011  | 0.07   | P            | Foreign Exchange Future | 0.00011   | 0.00012                         | 0             |
| 13/07/2011 | ¥ / R On 19 December 2011  | 0.08   | P            | Foreign Exchange Future | 0.00127   | 0.00125                         | 0             |
| 13/07/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.76300   | 9.70140                         | 58,476        |
| 13/07/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.25800   | 0.21200                         | 0             |
| 13/07/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.22800   | 0.18500                         | 0             |
| 13/07/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.28900   | 0.24100                         | 0             |
| 13/07/2011 | € / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.17900   | 0.14500                         | 5,655         |
| 13/07/2011 | € / R On 19 September 2011 | 10.40  | C            | Foreign Exchange Future | 0.04100   | 0.03000                         | 3,590         |
| 13/07/2011 | € / R On 19 September 2011 | 9.30   | C            | Foreign Exchange Future | 0.51200   | 0.45600                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2011 | € / R On 19 September 2011 | 10.25  | C            | Foreign Exchange Future | 0.06000   | 0.04500                         | 6,195         |
| 13/07/2011 | € / R On 19 September 2011 | 10.00  | C            | Foreign Exchange Future | 0.11200   | 0.08700                         | 0             |
| 13/07/2011 | € / R On 19 September 2011 | 10.65  | C            | Foreign Exchange Future | 0.02200   | 0.01600                         | 0             |
| 13/07/2011 | € / R On 19 September 2011 | 9.40   | C            | Foreign Exchange Future | 0.43100   | 0.37800                         | 0             |
| 13/07/2011 | € / R On 19 September 2011 | 10.55  | C            | Foreign Exchange Future | 0.02800   | 0.02000                         | 0             |
| 13/07/2011 | € / R On 19 September 2011 | 10.60  | C            | Foreign Exchange Future | 0.02500   | 0.01800                         | 0             |
| 13/07/2011 | € / R On 19 September 2011 | 10.50  | C            | Foreign Exchange Future | 0.03200   | 0.00000                         | 0             |
| 13/07/2011 | € / R On 19 September 2011 | 10.50  | P            | Foreign Exchange Future | 0.76900   | 0.00000                         | 0             |
| 13/07/2011 | € / R On 19 September 2011 | 10.60  | P            | Foreign Exchange Future | 0.86200   | 0.91700                         | 0             |
| 13/07/2011 | € / R On 19 September 2011 | 10.55  | P            | Foreign Exchange Future | 0.81500   | 0.86900                         | 0             |
| 13/07/2011 | € / R On 19 September 2011 | 9.40   | P            | Foreign Exchange Future | 0.06800   | 0.07700                         | 0             |
| 13/07/2011 | € / R On 19 September 2011 | 10.65  | P            | Foreign Exchange Future | 0.90900   | 0.96500                         | 0             |
| 13/07/2011 | € / R On 19 September 2011 | 10.00  | P            | Foreign Exchange Future | 0.34900   | 0.38600                         | 0             |
| 13/07/2011 | € / R On 19 September 2011 | 10.25  | P            | Foreign Exchange Future | 0.54700   | 0.59400                         | 0             |
| 13/07/2011 | € / R On 19 September 2011 | 9.30   | P            | Foreign Exchange Future | 0.04900   | 0.05500                         | 6,195         |
| 13/07/2011 | € / R On 19 September 2011 | 10.40  | P            | Foreign Exchange Future | 0.67800   | 0.72900                         | 0             |
| 13/07/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.12600   | 0.14000                         | 2,065         |
| 13/07/2011 | € / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 0.21600   | 0.24400                         | 0             |
| 13/07/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.16500   | 0.18400                         | 0             |
| 13/07/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.14500   | 0.16100                         | 0             |
| 13/07/2011 | € / R On 19 December 2011  |        |              | Foreign Exchange Future | 9.86890   | 9.80810                         | 4,928         |
| 13/07/2011 | € / R On 19 December 2011  | 9.80   | C            | Foreign Exchange Future | 0.36500   | 0.32500                         | 0             |
| 13/07/2011 | € / R On 19 December 2011  | 9.85   | C            | Foreign Exchange Future | 0.34000   | 0.30500                         | 0             |
| 13/07/2011 | € / R On 19 December 2011  | 9.75   | C            | Foreign Exchange Future | 0.39100   | 0.35000                         | 0             |
| 13/07/2011 | € / R On 19 December 2011  | 10.00  | C            | Foreign Exchange Future | 0.28300   | 0.25200                         | 0             |
| 13/07/2011 | € / R On 19 December 2011  | 9.55   | C            | Foreign Exchange Future | 0.50700   | 0.46000                         | 0             |
| 13/07/2011 | € / R On 19 December 2011  | 9.40   | C            | Foreign Exchange Future | 0.60600   | 0.55600                         | 0             |
| 13/07/2011 | € / R On 19 December 2011  | 9.30   | C            | Foreign Exchange Future | 0.67800   | 0.62600                         | 0             |
| 13/07/2011 | € / R On 19 December 2011  | 9.30   | P            | Foreign Exchange Future | 0.10900   | 0.11800                         | 0             |
| 13/07/2011 | € / R On 19 December 2011  | 9.40   | P            | Foreign Exchange Future | 0.13700   | 0.14800                         | 0             |
| 13/07/2011 | € / R On 19 December 2011  | 9.55   | P            | Foreign Exchange Future | 0.18800   | 0.20200                         | 0             |
| 13/07/2011 | € / R On 19 December 2011  | 10.00  | P            | Foreign Exchange Future | 0.41400   | 0.44400                         | 0             |
| 13/07/2011 | € / R On 19 December 2011  | 9.75   | P            | Foreign Exchange Future | 0.27200   | 0.29200                         | 0             |
| 13/07/2011 | € / R On 19 December 2011  | 9.85   | P            | Foreign Exchange Future | 0.32100   | 0.34700                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2011 | € / R On 19 December 2011     | 9.80   | P            | Foreign Exchange Future | 0.29600   | 0.31700                         | 0             |
| 13/07/2011 | € / R On 19 March 2012        |        |              | Foreign Exchange Future | 9.98010   | 9.92000                         | 8,503         |
| 13/07/2011 | € / R On 19 March 2012        | 10.10  | C            | Foreign Exchange Future | 0.38800   | 0.36000                         | 0             |
| 13/07/2011 | € / R On 19 March 2012        | 10.15  | C            | Foreign Exchange Future | 0.37000   | 0.34300                         | 0             |
| 13/07/2011 | € / R On 19 March 2012        | 10.05  | C            | Foreign Exchange Future | 0.40600   | 0.37700                         | 0             |
| 13/07/2011 | € / R On 19 March 2012        | 9.05   | C            | Foreign Exchange Future | 1.02300   | 0.97200                         | 0             |
| 13/07/2011 | € / R On 19 March 2012        | 10.25  | C            | Foreign Exchange Future | 0.33800   | 0.31300                         | 0             |
| 13/07/2011 | € / R On 19 March 2012        | 9.80   | C            | Foreign Exchange Future | 0.52300   | 0.48300                         | 0             |
| 13/07/2011 | € / R On 19 March 2012        | 9.00   | C            | Foreign Exchange Future | 1.06300   | 1.01200                         | 0             |
| 13/07/2011 | € / R On 19 March 2012        | 9.90   | C            | Foreign Exchange Future | 0.47200   | 0.43400                         | 0             |
| 13/07/2011 | € / R On 19 March 2012        | 10.60  | C            | Foreign Exchange Future | 0.24700   | 0.22800                         | 0             |
| 13/07/2011 | € / R On 19 March 2012        | 10.60  | P            | Foreign Exchange Future | 0.86700   | 0.90800                         | 0             |
| 13/07/2011 | € / R On 19 March 2012        | 9.90   | P            | Foreign Exchange Future | 0.39200   | 0.41400                         | 0             |
| 13/07/2011 | € / R On 19 March 2012        | 9.00   | P            | Foreign Exchange Future | 0.08300   | 0.09200                         | 0             |
| 13/07/2011 | € / R On 19 March 2012        | 9.80   | P            | Foreign Exchange Future | 0.34300   | 0.36300                         | 0             |
| 13/07/2011 | € / R On 19 March 2012        | 10.25  | P            | Foreign Exchange Future | 0.60800   | 0.64300                         | 0             |
| 13/07/2011 | € / R On 19 March 2012        | 9.05   | P            | Foreign Exchange Future | 0.09300   | 0.10200                         | 0             |
| 13/07/2011 | € / R On 19 March 2012        | 10.05  | P            | Foreign Exchange Future | 0.47600   | 0.50700                         | 0             |
| 13/07/2011 | € / R On 19 March 2012        | 10.15  | P            | Foreign Exchange Future | 0.54000   | 0.57300                         | 0             |
| 13/07/2011 | € / R On 19 March 2012        | 10.10  | P            | Foreign Exchange Future | 0.50800   | 0.54000                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.37430   | 7.30730                         | 25,754        |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.73100   | 0.66600                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.68200   | 0.61800                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.77900   | 0.71400                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.08700   | 0.06600                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.10300   | 0.07800                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.40500   | 0.34600                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.24300   | 0.19400                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.07300   | 0.05500                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.28100   | 0.22900                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | C            | Foreign Exchange Future | 0.01700   | 0.01300                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.63400   | 0.57000                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01500   | 0.01100                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.58700   | 0.52400                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.32100   | 0.26600                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.00900   | 0.00600                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.12200   | 0.09400                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.01200   | 0.00900                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 0.68800   | 0.75200                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.14800   | 0.18700                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 0.78500   | 0.84900                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.04700   | 0.05900                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.01300   | 0.01700                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 0.64100   | 0.70400                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | P            | Foreign Exchange Future | 0.59300   | 0.65600                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.05700   | 0.07200                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.24900   | 0.29800                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.06900   | 0.08700                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.03100   | 0.03900                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.17900   | 0.22100                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.21300   | 0.25900                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.00800   | 0.01100                         | 0             |
| 13/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 13/07/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.39180   | 7.32510                         | 890           |
| 13/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.76500   | 0.70500                         | 0             |
| 13/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.72100   | 0.66200                         | 0             |
| 13/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.26200   | 0.22500                         | 0             |
| 13/07/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.81100   | 0.75000                         | 0             |
| 13/07/2011 | AU\$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.16600   | 0.15800                         | 0             |
| 13/07/2011 | AU\$ / R On 19 December 2011  | 7.50   | P            | Foreign Exchange Future | 0.27400   | 0.33300                         | 0             |
| 13/07/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.01900   | 0.02500                         | 0             |
| 13/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.17000   | 0.20000                         | 0             |
| 13/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.02900   | 0.03700                         | 0             |
| 13/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.02300   | 0.03000                         | 0             |
| 13/07/2011 | AU\$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.41440   | 7.34820                         | 4             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2011 | AU\$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 0.36000   | 0.32000                         | 0             |
| 13/07/2011 | AU\$ / R On 19 March 2012    | 7.30   | C            | Foreign Exchange Future | 0.33100   | 0.29300                         | 0             |
| 13/07/2011 | AU\$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 0.39000   | 0.34800                         | 0             |
| 13/07/2011 | AU\$ / R On 19 March 2012    | 7.40   | C            | Foreign Exchange Future | 0.27700   | 0.24700                         | 0             |
| 13/07/2011 | AU\$ / R On 19 March 2012    | 6.95   | C            | Foreign Exchange Future | 0.56200   | 0.51200                         | 0             |
| 13/07/2011 | AU\$ / R On 19 March 2012    | 7.75   | C            | Foreign Exchange Future | 0.15800   | 0.13900                         | 0             |
| 13/07/2011 | AU\$ / R On 19 March 2012    | 7.45   | C            | Foreign Exchange Future | 0.25600   | 0.22800                         | 0             |
| 13/07/2011 | AU\$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 0.52500   | 0.47600                         | 0             |
| 13/07/2011 | AU\$ / R On 19 March 2012    | 6.20   | C            | Foreign Exchange Future | 1.22700   | 1.16200                         | 0             |
| 13/07/2011 | AU\$ / R On 19 March 2012    | 6.20   | P            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 13/07/2011 | AU\$ / R On 19 March 2012    | 7.00   | P            | Foreign Exchange Future | 0.11100   | 0.12800                         | 0             |
| 13/07/2011 | AU\$ / R On 19 March 2012    | 7.45   | P            | Foreign Exchange Future | 0.29200   | 0.33000                         | 0             |
| 13/07/2011 | AU\$ / R On 19 March 2012    | 7.75   | P            | Foreign Exchange Future | 0.49400   | 0.54100                         | 0             |
| 13/07/2011 | AU\$ / R On 19 March 2012    | 6.95   | P            | Foreign Exchange Future | 0.09800   | 0.11400                         | 0             |
| 13/07/2011 | AU\$ / R On 19 March 2012    | 7.40   | P            | Foreign Exchange Future | 0.26300   | 0.29900                         | 0             |
| 13/07/2011 | AU\$ / R On 19 March 2012    | 7.20   | P            | Foreign Exchange Future | 0.17600   | 0.20000                         | 0             |
| 13/07/2011 | AU\$ / R On 19 March 2012    | 7.30   | P            | Foreign Exchange Future | 0.21700   | 0.24500                         | 0             |
| 13/07/2011 | AU\$ / R On 19 March 2012    | 7.25   | P            | Foreign Exchange Future | 0.19600   | 0.22200                         | 0             |
| 13/07/2011 | AU\$ / R On 14 December 2015 |        |              | Foreign Exchange Future | 8.39840   | 8.32530                         | 0             |
| 13/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | C            | Foreign Exchange Future | 1.49800   | 1.43800                         | 0             |
| 13/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | C            | Foreign Exchange Future | 1.46000   | 1.40800                         | 0             |
| 13/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | C            | Foreign Exchange Future | 1.53700   | 1.47600                         | 0             |
| 13/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | P            | Foreign Exchange Future | 0.38900   | 0.40100                         | 0             |
| 13/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | P            | Foreign Exchange Future | 0.41200   | 0.43300                         | 0             |
| 13/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | P            | Foreign Exchange Future | 0.40000   | 0.41300                         | 0             |
| 13/07/2011 | CAD/ R On 19 September 2011  |        |              | Foreign Exchange Future | 7.19670   | 7.16480                         | 0             |
| 13/07/2011 | CAD/ R On 19 September 2011  | 7.25   | C            | Foreign Exchange Future | 0.11300   | 0.10000                         | 0             |
| 13/07/2011 | CAD/ R On 19 September 2011  | 7.30   | C            | Foreign Exchange Future | 0.09600   | 0.08300                         | 0             |
| 13/07/2011 | CAD/ R On 19 September 2011  | 7.20   | C            | Foreign Exchange Future | 0.13400   | 0.11800                         | 0             |
| 13/07/2011 | CAD/ R On 19 September 2011  | 7.80   | C            | Foreign Exchange Future | 0.01500   | 0.01200                         | 0             |
| 13/07/2011 | CAD/ R On 19 September 2011  | 7.75   | C            | Foreign Exchange Future | 0.01800   | 0.01500                         | 0             |
| 13/07/2011 | CAD/ R On 19 September 2011  | 7.85   | C            | Foreign Exchange Future | 0.01200   | 0.01000                         | 0             |
| 13/07/2011 | CAD/ R On 19 September 2011  | 7.55   | C            | Foreign Exchange Future | 0.03900   | 0.03300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2011 | CAD/ R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.60600   | 0.57600                         | 0             |
| 13/07/2011 | CAD/ R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.33800   | 0.31100                         | 0             |
| 13/07/2011 | CAD/ R On 19 September 2011 | 7.95   | C            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 13/07/2011 | CAD/ R On 19 September 2011 | 7.95   | P            | Foreign Exchange Future | 0.76100   | 0.79200                         | 0             |
| 13/07/2011 | CAD/ R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.04100   | 0.04600                         | 0             |
| 13/07/2011 | CAD/ R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 13/07/2011 | CAD/ R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.39200   | 0.41800                         | 0             |
| 13/07/2011 | CAD/ R On 19 September 2011 | 7.85   | P            | Foreign Exchange Future | 0.66500   | 0.69500                         | 0             |
| 13/07/2011 | CAD/ R On 19 September 2011 | 7.75   | P            | Foreign Exchange Future | 0.57100   | 0.60000                         | 0             |
| 13/07/2011 | CAD/ R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.61800   | 0.64700                         | 0             |
| 13/07/2011 | CAD/ R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.13700   | 0.15300                         | 0             |
| 13/07/2011 | CAD/ R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.19900   | 0.21800                         | 0             |
| 13/07/2011 | CAD/ R On 19 September 2011 | 7.25   | P            | Foreign Exchange Future | 0.16600   | 0.18500                         | 0             |
| 13/07/2011 | CAD/ R On 19 December 2011  |        |              | Foreign Exchange Future | 7.27760   | 7.24560                         | 0             |
| 13/07/2011 | CAD/ R On 19 December 2011  | 7.25   | C            | Foreign Exchange Future | 0.23900   | 0.22200                         | 0             |
| 13/07/2011 | CAD/ R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.21800   | 0.20200                         | 0             |
| 13/07/2011 | CAD/ R On 19 December 2011  | 7.20   | C            | Foreign Exchange Future | 0.26600   | 0.24800                         | 0             |
| 13/07/2011 | CAD/ R On 19 December 2011  | 7.65   | C            | Foreign Exchange Future | 0.11200   | 0.10300                         | 0             |
| 13/07/2011 | CAD/ R On 19 December 2011  | 6.80   | C            | Foreign Exchange Future | 0.54000   | 0.51400                         | 0             |
| 13/07/2011 | CAD/ R On 19 December 2011  | 7.60   | C            | Foreign Exchange Future | 0.12300   | 0.11300                         | 0             |
| 13/07/2011 | CAD/ R On 19 December 2011  | 6.85   | C            | Foreign Exchange Future | 0.50100   | 0.47600                         | 0             |
| 13/07/2011 | CAD/ R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.18000   | 0.16700                         | 0             |
| 13/07/2011 | CAD/ R On 19 December 2011  | 6.90   | C            | Foreign Exchange Future | 0.46200   | 0.43800                         | 0             |
| 13/07/2011 | CAD/ R On 19 December 2011  | 7.45   | C            | Foreign Exchange Future | 0.16400   | 0.15100                         | 0             |
| 13/07/2011 | CAD/ R On 19 December 2011  | 7.45   | P            | Foreign Exchange Future | 0.33600   | 0.35500                         | 0             |
| 13/07/2011 | CAD/ R On 19 December 2011  | 6.90   | P            | Foreign Exchange Future | 0.08400   | 0.09200                         | 0             |
| 13/07/2011 | CAD/ R On 19 December 2011  | 7.40   | P            | Foreign Exchange Future | 0.30200   | 0.32100                         | 0             |
| 13/07/2011 | CAD/ R On 19 December 2011  | 6.85   | P            | Foreign Exchange Future | 0.07300   | 0.08000                         | 0             |
| 13/07/2011 | CAD/ R On 19 December 2011  | 7.60   | P            | Foreign Exchange Future | 0.44500   | 0.46700                         | 0             |
| 13/07/2011 | CAD/ R On 19 December 2011  | 6.80   | P            | Foreign Exchange Future | 0.06200   | 0.06800                         | 0             |
| 13/07/2011 | CAD/ R On 19 December 2011  | 7.65   | P            | Foreign Exchange Future | 0.48400   | 0.50700                         | 0             |
| 13/07/2011 | CAD/ R On 19 December 2011  | 7.20   | P            | Foreign Exchange Future | 0.18800   | 0.20200                         | 0             |
| 13/07/2011 | CAD/ R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.24000   | 0.25600                         | 0             |
| 13/07/2011 | CAD/ R On 19 December 2011  | 7.25   | P            | Foreign Exchange Future | 0.21100   | 0.22600                         | 0             |

| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2011 | CF CANDO CAAD On 19 September 2011 |        |              | Can-Do Future           | 0.03040   | 0.02610                         | 22,388        |
| 13/07/2011 | CF CANDO CAAE On 19 September 2011 |        |              | Can-Do Future           | 0.10710   | 0.08740                         | 21,898        |
| 13/07/2011 | CHF / R On 19 September 2011       |        |              | Foreign Exchange Future | 8.39550   | 8.34970                         | 910           |
| 13/07/2011 | CHF / R On 19 September 2011       | 7.65   | C            | Foreign Exchange Future | 0.76800   | 0.72200                         | 0             |
| 13/07/2011 | CHF / R On 19 September 2011       | 7.70   | C            | Foreign Exchange Future | 0.72300   | 0.67700                         | 0             |
| 13/07/2011 | CHF / R On 19 September 2011       | 7.60   | C            | Foreign Exchange Future | 0.81400   | 0.76800                         | 0             |
| 13/07/2011 | CHF / R On 19 September 2011       | 8.40   | C            | Foreign Exchange Future | 0.21900   | 0.18500                         | 0             |
| 13/07/2011 | CHF / R On 19 September 2011       | 9.05   | C            | Foreign Exchange Future | 0.05400   | 0.04100                         | 0             |
| 13/07/2011 | CHF / R On 19 September 2011       | 9.00   | C            | Foreign Exchange Future | 0.06000   | 0.04600                         | 0             |
| 13/07/2011 | CHF / R On 19 September 2011       | 7.80   | C            | Foreign Exchange Future | 0.63500   | 0.58900                         | 0             |
| 13/07/2011 | CHF / R On 19 September 2011       | 8.95   | C            | Foreign Exchange Future | 0.06700   | 0.05200                         | 0             |
| 13/07/2011 | CHF / R On 19 September 2011       | 8.80   | C            | Foreign Exchange Future | 0.09400   | 0.07400                         | 0             |
| 13/07/2011 | CHF / R On 19 September 2011       | 8.85   | C            | Foreign Exchange Future | 0.08400   | 0.06600                         | 0             |
| 13/07/2011 | CHF / R On 19 September 2011       | 9.10   | C            | Foreign Exchange Future | 0.04800   | 0.03600                         | 0             |
| 13/07/2011 | CHF / R On 19 September 2011       | 9.25   | C            | Foreign Exchange Future | 0.03400   | 0.02600                         | 0             |
| 13/07/2011 | CHF / R On 19 September 2011       | 7.85   | C            | Foreign Exchange Future | 0.59300   | 0.54700                         | 0             |
| 13/07/2011 | CHF / R On 19 September 2011       | 7.85   | P            | Foreign Exchange Future | 0.04800   | 0.04700                         | 0             |
| 13/07/2011 | CHF / R On 19 September 2011       | 9.25   | P            | Foreign Exchange Future | 0.88900   | 0.92600                         | 0             |
| 13/07/2011 | CHF / R On 19 September 2011       | 9.10   | P            | Foreign Exchange Future | 0.75300   | 0.78600                         | 0             |
| 13/07/2011 | CHF / R On 19 September 2011       | 8.85   | P            | Foreign Exchange Future | 0.53900   | 0.56600                         | 0             |
| 13/07/2011 | CHF / R On 19 September 2011       | 8.80   | P            | Foreign Exchange Future | 0.49900   | 0.52400                         | 0             |
| 13/07/2011 | CHF / R On 19 September 2011       | 8.95   | P            | Foreign Exchange Future | 0.62200   | 0.65200                         | 0             |
| 13/07/2011 | CHF / R On 19 September 2011       | 7.80   | P            | Foreign Exchange Future | 0.04000   | 0.03900                         | 0             |
| 13/07/2011 | CHF / R On 19 September 2011       | 9.00   | P            | Foreign Exchange Future | 0.66500   | 0.69600                         | 0             |
| 13/07/2011 | CHF / R On 19 September 2011       | 9.05   | P            | Foreign Exchange Future | 0.70900   | 0.74100                         | 0             |
| 13/07/2011 | CHF / R On 19 September 2011       | 8.40   | P            | Foreign Exchange Future | 0.22400   | 0.23500                         | 0             |
| 13/07/2011 | CHF / R On 19 September 2011       | 7.60   | P            | Foreign Exchange Future | 0.01900   | 0.01800                         | 0             |
| 13/07/2011 | CHF / R On 19 September 2011       | 7.70   | P            | Foreign Exchange Future | 0.02800   | 0.02700                         | 0             |
| 13/07/2011 | CHF / R On 19 September 2011       | 7.65   | P            | Foreign Exchange Future | 0.02300   | 0.02200                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011        |        |              | Foreign Exchange Future | 8.51670   | 8.47100                         | 50            |
| 13/07/2011 | CHF / R On 19 December 2011        | 8.30   | C            | Foreign Exchange Future | 0.45500   | 0.41700                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011        | 8.35   | C            | Foreign Exchange Future | 0.42800   | 0.39100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/07/2011 | CHF / R On 19 December 2011 | 8.25   | C            | Foreign Exchange Future | 0.48300   | 0.44400                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 8.50   | C            | Foreign Exchange Future | 0.35500   | 0.32300                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 8.15   | C            | Foreign Exchange Future | 0.54300   | 0.50200                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 7.90   | C            | Foreign Exchange Future | 0.71500   | 0.67000                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 8.55   | C            | Foreign Exchange Future | 0.33400   | 0.30300                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 8.90   | C            | Foreign Exchange Future | 0.22100   | 0.19800                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 9.40   | C            | Foreign Exchange Future | 0.12400   | 0.11000                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 9.15   | C            | Foreign Exchange Future | 0.16500   | 0.14700                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 8.45   | C            | Foreign Exchange Future | 0.37800   | 0.34300                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 8.00   | C            | Foreign Exchange Future | 0.64300   | 0.59900                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 7.75   | C            | Foreign Exchange Future | 0.83100   | 0.78500                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 8.80   | C            | Foreign Exchange Future | 0.24900   | 0.22300                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 7.65   | C            | Foreign Exchange Future | 0.91400   | 0.86800                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 8.70   | C            | Foreign Exchange Future | 0.28000   | 0.25200                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 8.95   | C            | Foreign Exchange Future | 0.20800   | 0.18600                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 8.60   | C            | Foreign Exchange Future | 0.31500   | 0.28500                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 9.45   | C            | Foreign Exchange Future | 0.11800   | 0.10400                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 9.20   | C            | Foreign Exchange Future | 0.15600   | 0.13800                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 9.20   | P            | Foreign Exchange Future | 0.83900   | 0.86700                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 9.45   | P            | Foreign Exchange Future | 1.05100   | 1.08300                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 8.60   | P            | Foreign Exchange Future | 0.39800   | 0.41400                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 8.95   | P            | Foreign Exchange Future | 0.64100   | 0.66500                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 8.70   | P            | Foreign Exchange Future | 0.46300   | 0.48100                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 7.65   | P            | Foreign Exchange Future | 0.04700   | 0.04700                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 8.80   | P            | Foreign Exchange Future | 0.53200   | 0.55200                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 7.75   | P            | Foreign Exchange Future | 0.06400   | 0.06400                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.12600   | 0.12800                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 8.45   | P            | Foreign Exchange Future | 0.31100   | 0.32200                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 9.15   | P            | Foreign Exchange Future | 0.79800   | 0.82600                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 1.00700   | 1.03900                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 8.90   | P            | Foreign Exchange Future | 0.60400   | 0.62700                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 8.55   | P            | Foreign Exchange Future | 0.36700   | 0.38200                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.09800   | 0.09900                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.17600   | 0.18100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 13/07/2011 | CHF / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.33800      | 0.35200                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.21600      | 0.22300                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.26100      | 0.27000                         | 0             |
| 13/07/2011 | CHF / R On 19 December 2011 | 8.30   | P            | Foreign Exchange Future | 0.23800      | 0.24600                         | 0             |
| 13/07/2011 | RAIN On 19 September 2011   |        |              | Foreign Exchange Future | 13,989.55000 | 13,985.50000                    | 0             |
| 13/07/2011 | YUAN/R On 19 September 2011 |        |              | Foreign Exchange Future | 1.06750      | 1.07430                         | 0             |
| 13/07/2011 | YUAN/R On 19 September 2011 | 1.10   | C            | Foreign Exchange Future | 0.01530      | 0.01770                         | 0             |
| 13/07/2011 | YUAN/R On 19 September 2011 | 1.05   | C            | Foreign Exchange Future | 0.03490      | 0.03930                         | 0             |
| 13/07/2011 | YUAN/R On 19 September 2011 | 1.15   | C            | Foreign Exchange Future | 0.00660      | 0.00780                         | 0             |
| 13/07/2011 | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.08910      | 0.08350                         | 0             |
| 13/07/2011 | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.01740      | 0.01500                         | 0             |
| 13/07/2011 | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.04780      | 0.04340                         | 0             |
| 13/07/2011 | YUAN/R On 19 December 2011  |        |              | Foreign Exchange Future | 1.08460      | 1.09160                         | 0             |
| 13/07/2011 | YUAN/R On 19 December 2011  | 1.10   | C            | Foreign Exchange Future | 0.03700      | 0.03990                         | 0             |
| 13/07/2011 | YUAN/R On 19 December 2011  | 1.05   | C            | Foreign Exchange Future | 0.05990      | 0.06430                         | 0             |
| 13/07/2011 | YUAN/R On 19 December 2011  | 1.15   | C            | Foreign Exchange Future | 0.02300      | 0.02480                         | 0             |
| 13/07/2011 | YUAN/R On 19 December 2011  | 1.15   | P            | Foreign Exchange Future | 0.08840      | 0.08320                         | 0             |
| 13/07/2011 | YUAN/R On 19 December 2011  | 1.05   | P            | Foreign Exchange Future | 0.02530      | 0.02270                         | 0             |
| 13/07/2011 | YUAN/R On 19 December 2011  | 1.10   | P            | Foreign Exchange Future | 0.05240      | 0.04830                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.93270      | 6.90540                         | 303,405       |
| 14/07/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.01700      | 0.01500                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.01500      | 0.01400                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01800      | 0.01700                         | 3,000         |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.02600      | 0.02400                         | 15,000        |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.06000      | 0.05500                         | 5,000         |
| 14/07/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.25200      | 0.23200                         | 980           |
| 14/07/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.19500      | 0.17700                         | 6,000         |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.05400      | 0.04900                         | 10,000        |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.03900      | 0.03600                         | 200           |
| 14/07/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.31700      | 0.29600                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.39000      | 0.36800                         | 6,060         |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.12000      | 0.11000                         | 6,060         |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.07500   | 0.06900                         | 8,880         |
| 14/07/2011 | \$ / R On 19 September 2011 | 6.55   | C            | Foreign Exchange Future | 0.42900   | 0.40700                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.28300   | 0.26300                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.09500   | 0.08700                         | 6,000         |
| 14/07/2011 | \$ / R On 19 September 2011 | 6.85   | C            | Foreign Exchange Future | 0.22300   | 0.20400                         | 1,980         |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.04800   | 0.04400                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 6.95   | C            | Foreign Exchange Future | 0.17000   | 0.15700                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.65   | C            | Foreign Exchange Future | 0.03500   | 0.03200                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.10700   | 0.09800                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.15200   | 0.14000                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 6.40   | C            | Foreign Exchange Future | 0.55600   | 0.53200                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.75   | C            | Foreign Exchange Future | 0.02900   | 0.02600                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 5.75   | C            | Foreign Exchange Future | 1.18300   | 1.15600                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.25   | C            | Foreign Exchange Future | 0.08500   | 0.07700                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.04300   | 0.04000                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 5.80   | C            | Foreign Exchange Future | 1.13300   | 1.10600                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 5.85   | C            | Foreign Exchange Future | 1.08400   | 1.05700                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.70   | C            | Foreign Exchange Future | 0.03200   | 0.02900                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 6.30   | C            | Foreign Exchange Future | 0.64700   | 0.62200                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 5.70   | C            | Foreign Exchange Future | 1.23300   | 1.20600                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.13500   | 0.12400                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.35300   | 0.33100                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.35   | C            | Foreign Exchange Future | 0.06700   | 0.06200                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.35   | P            | Foreign Exchange Future | 0.48400   | 0.50700                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.07000   | 0.07600                         | 200           |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.25200   | 0.26900                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 6.30   | P            | Foreign Exchange Future | 0.01400   | 0.01700                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.79900   | 0.82400                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 1.23100   | 1.25800                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2011 | \$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.66000   | 0.68500                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.25   | P            | Foreign Exchange Future | 0.40200   | 0.42200                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.75   | P            | Foreign Exchange Future | 0.84600   | 0.87100                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 6.40   | P            | Foreign Exchange Future | 0.02300   | 0.02700                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.21900   | 0.23500                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.32400   | 0.34300                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.75200   | 0.77700                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 6.95   | P            | Foreign Exchange Future | 0.18700   | 0.20200                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.61500   | 0.63900                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 6.55   | P            | Foreign Exchange Future | 0.04600   | 0.05200                         | 8,880         |
| 14/07/2011 | \$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.10000   | 0.10800                         | 1,980         |
| 14/07/2011 | \$ / R On 19 September 2011 | 6.85   | P            | Foreign Exchange Future | 0.14000   | 0.14900                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.36200   | 0.38200                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.44200   | 0.46400                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 2.86800   | 2.89500                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.28700   | 0.30500                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.08400   | 0.09100                         | 5,980         |
| 14/07/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.05700   | 0.06300                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.70600   | 0.73100                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.16200   | 0.17200                         | 10,000        |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.57100   | 0.59400                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.11900   | 0.12700                         | 10,000        |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.52700   | 0.55000                         | 2,800         |
| 14/07/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.08500   | 1.11200                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.89300   | 0.91900                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.18200   | 1.20900                         | 0             |
| 14/07/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.13400   | 1.16000                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.02500   | 6.99800                         | 46,820        |
| 14/07/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.18300   | 0.17300                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.17100   | 0.16200                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.19500   | 0.18500                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.43500   | 0.41700                         | 6,425         |
| 14/07/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.08200   | 0.07800                         | 2,962         |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2011 | \$ / R On 19 December 2011 | 7.25   | C            | Foreign Exchange Future | 0.20900   | 0.19800                         | 5,000         |
| 14/07/2011 | \$ / R On 19 December 2011 | 6.15   | C            | Foreign Exchange Future | 0.90300   | 0.87700                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 7.00   | C            | Foreign Exchange Future | 0.29500   | 0.28100                         | 2,962         |
| 14/07/2011 | \$ / R On 19 December 2011 | 7.50   | C            | Foreign Exchange Future | 0.15000   | 0.14200                         | 500           |
| 14/07/2011 | \$ / R On 19 December 2011 | 6.45   | C            | Foreign Exchange Future | 0.64900   | 0.62600                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 6.40   | C            | Foreign Exchange Future | 0.68900   | 0.66600                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 6.25   | C            | Foreign Exchange Future | 0.81400   | 0.79000                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 8.05   | C            | Foreign Exchange Future | 0.07800   | 0.07300                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 5.95   | C            | Foreign Exchange Future | 1.08800   | 1.06200                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 7.45   | C            | Foreign Exchange Future | 0.16000   | 0.15100                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 6.70   | C            | Foreign Exchange Future | 0.46800   | 0.44900                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 6.80   | C            | Foreign Exchange Future | 0.40500   | 0.38700                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 7.90   | C            | Foreign Exchange Future | 0.09200   | 0.08700                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 7.70   | C            | Foreign Exchange Future | 0.11600   | 0.11000                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 6.85   | C            | Foreign Exchange Future | 0.37500   | 0.35800                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 6.30   | C            | Foreign Exchange Future | 0.77100   | 0.74700                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 6.35   | C            | Foreign Exchange Future | 0.73000   | 0.70600                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 6.00   | C            | Foreign Exchange Future | 1.04100   | 1.01400                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 7.80   | C            | Foreign Exchange Future | 0.10300   | 0.09800                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 5.85   | C            | Foreign Exchange Future | 1.18500   | 1.15900                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 7.60   | C            | Foreign Exchange Future | 0.13200   | 0.12500                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 6.60   | C            | Foreign Exchange Future | 0.53600   | 0.51600                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.11100   | 0.11800                         | 5,000         |
| 14/07/2011 | \$ / R On 19 December 2011 | 7.60   | P            | Foreign Exchange Future | 0.70700   | 0.72700                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 5.85   | P            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 7.80   | P            | Foreign Exchange Future | 0.87800   | 0.90000                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 6.00   | P            | Foreign Exchange Future | 0.01600   | 0.01600                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 6.35   | P            | Foreign Exchange Future | 0.05500   | 0.05800                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 6.30   | P            | Foreign Exchange Future | 0.04600   | 0.04900                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 6.85   | P            | Foreign Exchange Future | 0.20000   | 0.21000                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 7.70   | P            | Foreign Exchange Future | 0.79100   | 0.81200                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.96700   | 0.98900                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 6.80   | P            | Foreign Exchange Future | 0.18000   | 0.18900                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.14300   | 0.15100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2011 | \$ / R On 19 December 2011 | 7.45   | P            | Foreign Exchange Future | 0.58500   | 0.60300                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 5.95   | P            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 8.05   | P            | Foreign Exchange Future | 1.10300   | 1.12500                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.03900   | 0.04200                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 6.40   | P            | Foreign Exchange Future | 0.06400   | 0.06800                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 6.45   | P            | Foreign Exchange Future | 0.07400   | 0.07800                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 7.25   | P            | Foreign Exchange Future | 0.43400   | 0.45000                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 6.15   | P            | Foreign Exchange Future | 0.02800   | 0.02900                         | 5,000         |
| 14/07/2011 | \$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.62500   | 0.64400                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.27000   | 0.28300                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 1.05700   | 1.08000                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.47000   | 0.48700                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 6.75   | P            | Foreign Exchange Future | 0.16000   | 0.16900                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 7.40   | P            | Foreign Exchange Future | 0.54600   | 0.56400                         | 0             |
| 14/07/2011 | \$ / R On 19 December 2011 | 7.35   | P            | Foreign Exchange Future | 0.50800   | 0.52500                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 7.12000   | 7.09350                         | 15,124        |
| 14/07/2011 | \$ / R On 19 March 2012    | 7.04   | C            | Foreign Exchange Future | 0.40400   | 0.38800                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012    | 7.09   | C            | Foreign Exchange Future | 0.38000   | 0.36400                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012    | 6.99   | C            | Foreign Exchange Future | 0.42900   | 0.41300                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 0.42200   | 0.40600                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012    | 7.15   | C            | Foreign Exchange Future | 0.35400   | 0.33900                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 0.31800   | 0.30500                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012    | 7.35   | C            | Foreign Exchange Future | 0.28700   | 0.27400                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012    | 7.90   | C            | Foreign Exchange Future | 0.16700   | 0.15900                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012    | 8.15   | C            | Foreign Exchange Future | 0.13400   | 0.12800                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012    | 7.05   | C            | Foreign Exchange Future | 0.39700   | 0.38100                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012    | 6.60   | C            | Foreign Exchange Future | 0.66400   | 0.64300                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012    | 7.80   | C            | Foreign Exchange Future | 0.18300   | 0.17500                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012    | 8.05   | C            | Foreign Exchange Future | 0.14600   | 0.13900                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012    | 6.80   | C            | Foreign Exchange Future | 0.53400   | 0.51500                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 0.33600   | 0.32100                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012    | 6.75   | C            | Foreign Exchange Future | 0.56500   | 0.54500                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012    | 7.55   | C            | Foreign Exchange Future | 0.23400   | 0.22300                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012    | 7.95   | C            | Foreign Exchange Future | 0.15900   | 0.15200                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2011 | \$ / R On 19 March 2012 | 7.40   | C            | Foreign Exchange Future | 0.27200   | 0.26000                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 8.30   | C            | Foreign Exchange Future | 0.11800   | 0.11300                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 6.70   | C            | Foreign Exchange Future | 0.59700   | 0.57700                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 8.35   | C            | Foreign Exchange Future | 0.11300   | 0.10800                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 6.85   | C            | Foreign Exchange Future | 0.50400   | 0.48600                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 8.00   | C            | Foreign Exchange Future | 0.15200   | 0.14500                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 7.10   | C            | Foreign Exchange Future | 0.37300   | 0.35800                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 6.65   | C            | Foreign Exchange Future | 0.63000   | 0.60900                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 7.45   | C            | Foreign Exchange Future | 0.25900   | 0.24700                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 8.20   | C            | Foreign Exchange Future | 0.12800   | 0.12200                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 7.85   | C            | Foreign Exchange Future | 0.17500   | 0.16700                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 7.85   | P            | Foreign Exchange Future | 0.90500   | 0.92400                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 8.20   | P            | Foreign Exchange Future | 1.20800   | 1.22900                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 7.45   | P            | Foreign Exchange Future | 0.58900   | 0.60400                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 6.65   | P            | Foreign Exchange Future | 0.16000   | 0.16600                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 7.10   | P            | Foreign Exchange Future | 0.35300   | 0.36500                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 8.00   | P            | Foreign Exchange Future | 1.03200   | 1.05200                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 6.85   | P            | Foreign Exchange Future | 0.23400   | 0.24300                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 8.35   | P            | Foreign Exchange Future | 1.34300   | 1.36500                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 6.70   | P            | Foreign Exchange Future | 0.17700   | 0.18400                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 8.30   | P            | Foreign Exchange Future | 1.29800   | 1.32000                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 7.40   | P            | Foreign Exchange Future | 0.55200   | 0.56700                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 7.95   | P            | Foreign Exchange Future | 0.98900   | 1.00900                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 7.55   | P            | Foreign Exchange Future | 0.66400   | 0.68000                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 6.75   | P            | Foreign Exchange Future | 0.19500   | 0.20200                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 7.20   | P            | Foreign Exchange Future | 0.41600   | 0.42800                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 6.80   | P            | Foreign Exchange Future | 0.21400   | 0.22200                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 8.05   | P            | Foreign Exchange Future | 1.07600   | 1.09600                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 7.80   | P            | Foreign Exchange Future | 0.86300   | 0.88200                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 6.60   | P            | Foreign Exchange Future | 0.14400   | 0.15000                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 7.05   | P            | Foreign Exchange Future | 0.32700   | 0.33800                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 8.15   | P            | Foreign Exchange Future | 1.16400   | 1.18500                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 7.90   | P            | Foreign Exchange Future | 0.94700   | 0.96600                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012 | 7.35   | P            | Foreign Exchange Future | 0.51700   | 0.53100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2011 | \$ / R On 19 March 2012     | 7.25   | P            | Foreign Exchange Future | 0.44800   | 0.46200                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012     | 7.15   | P            | Foreign Exchange Future | 0.38400   | 0.39600                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.30200   | 0.31300                         | 1,000         |
| 14/07/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.29500   | 0.30600                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.34600   | 0.35700                         | 0             |
| 14/07/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.32000   | 0.33100                         | 0             |
| 14/07/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 7.22130   | 7.19570                         | 2,000         |
| 14/07/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 0.42900   | 0.41700                         | 0             |
| 14/07/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 0.41100   | 0.39900                         | 0             |
| 14/07/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 0.44800   | 0.43500                         | 0             |
| 14/07/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.42700   | 0.43900                         | 0             |
| 14/07/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.49000   | 0.50300                         | 0             |
| 14/07/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.45800   | 0.47100                         | 0             |
| 14/07/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.32720   | 7.30170                         | 0             |
| 14/07/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.56600   | 0.55300                         | 0             |
| 14/07/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.54300   | 0.53000                         | 0             |
| 14/07/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 0.52100   | 0.50900                         | 11,000        |
| 14/07/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 0.58900   | 0.57600                         | 13,000        |
| 14/07/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.41200   | 0.42400                         | 0             |
| 14/07/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.49400   | 0.50700                         | 0             |
| 14/07/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.46600   | 0.47800                         | 0             |
| 14/07/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.43900   | 0.45100                         | 0             |
| 14/07/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 7.43050   | 7.40480                         | 0             |
| 14/07/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 0.48200   | 0.47100                         | 0             |
| 14/07/2011 | \$ / R On 14 December 2012  | 7.75   | C            | Foreign Exchange Future | 0.46700   | 0.45700                         | 0             |
| 14/07/2011 | \$ / R On 14 December 2012  | 7.65   | C            | Foreign Exchange Future | 0.49700   | 0.48600                         | 0             |
| 14/07/2011 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.40000   | 0.39200                         | 300           |
| 14/07/2011 | \$ / R On 14 December 2012  | 7.65   | P            | Foreign Exchange Future | 0.71700   | 0.73100                         | 0             |
| 14/07/2011 | \$ / R On 14 December 2012  | 8.00   | P            | Foreign Exchange Future | 0.97000   | 0.98700                         | 0             |
| 14/07/2011 | \$ / R On 14 December 2012  | 7.75   | P            | Foreign Exchange Future | 0.78700   | 0.80200                         | 0             |
| 14/07/2011 | \$ / R On 14 December 2012  | 7.70   | P            | Foreign Exchange Future | 0.75200   | 0.76600                         | 0             |
| 14/07/2011 | \$ / R On 12 December 2014  |        |              | Foreign Exchange Future | 8.39810   | 8.36780                         | 0             |
| 14/07/2011 | \$ / R On 12 December 2014  | 8.50   | C            | Foreign Exchange Future | 1.05100   | 1.03600                         | 0             |
| 14/07/2011 | \$ / R On 12 December 2014  | 8.00   | C            | Foreign Exchange Future | 1.23400   | 1.21700                         | 200           |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2011 | \$ / R On 12 December 2014       | 8.55   | C            | Foreign Exchange Future | 1.03500   | 1.01900                         | 0             |
| 14/07/2011 | \$ / R On 12 December 2014       | 8.45   | C            | Foreign Exchange Future | 1.06800   | 1.05200                         | 0             |
| 14/07/2011 | \$ / R On 12 December 2014       | 8.45   | P            | Foreign Exchange Future | 1.12000   | 1.13400                         | 0             |
| 14/07/2011 | \$ / R On 12 December 2014       | 8.00   | P            | Foreign Exchange Future | 0.83600   | 0.84900                         | 0             |
| 14/07/2011 | \$ / R On 12 December 2014       | 8.55   | P            | Foreign Exchange Future | 1.18700   | 1.20100                         | 0             |
| 14/07/2011 | \$ / R On 12 December 2014       | 8.50   | P            | Foreign Exchange Future | 1.15300   | 1.16800                         | 0             |
| 14/07/2011 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.19540   | 9.16510                         | 0             |
| 14/07/2011 | \$ / R On 14 December 2015       | 9.20   | C            | Foreign Exchange Future | 1.43000   | 1.41100                         | 0             |
| 14/07/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.41300   | 1.39500                         | 0             |
| 14/07/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.44700   | 1.42800                         | 0             |
| 14/07/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.40200   | 1.41300                         | 0             |
| 14/07/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.46800   | 1.48000                         | 0             |
| 14/07/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.43500   | 1.44600                         | 0             |
| 14/07/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.93270   | 6.90540                         | 381           |
| 14/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.11987   | 0.11022                         | 0             |
| 14/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.10662   | 0.09791                         | 0             |
| 14/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.13481   | 0.12413                         | 0             |
| 14/07/2011 | \$ / R MAXI On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.09489   | 0.08705                         | 50            |
| 14/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.25211   | 0.26873                         | 0             |
| 14/07/2011 | \$ / R MAXI On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.36219   | 0.38165                         | 0             |
| 14/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.32392   | 0.34251                         | 0             |
| 14/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.28717   | 0.30482                         | 0             |
| 14/07/2011 | \$ / R MAXI On 19 December 2011  |        |              | Foreign Exchange Future | 7.02500   | 6.99800                         | 15            |
| 14/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.29527   | 0.28101                         | 0             |
| 14/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | C            | Foreign Exchange Future | 0.27539   | 0.26190                         | 0             |
| 14/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | C            | Foreign Exchange Future | 0.32045   | 0.30535                         | 0             |
| 14/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | P            | Foreign Exchange Future | 0.24545   | 0.25735                         | 0             |
| 14/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | P            | Foreign Exchange Future | 0.30039   | 0.31390                         | 0             |
| 14/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | P            | Foreign Exchange Future | 0.27027   | 0.28301                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011       |        |              | Foreign Exchange Future | 11.16170  | 11.09630                        | 34,424        |
| 14/07/2011 | £ / R On 19 September 2011       | 11.50  | C            | Foreign Exchange Future | 0.12600   | 0.10500                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011       | 11.55  | C            | Foreign Exchange Future | 0.11400   | 0.09400                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2011 | £ / R On 19 September 2011 | 11.45  | C            | Foreign Exchange Future | 0.13800   | 0.11600                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 11.65  | C            | Foreign Exchange Future | 0.09400   | 0.07700                         | 8,945         |
| 14/07/2011 | £ / R On 19 September 2011 | 12.10  | C            | Foreign Exchange Future | 0.03900   | 0.03100                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 11.00  | C            | Foreign Exchange Future | 0.32900   | 0.28400                         | 3,455         |
| 14/07/2011 | £ / R On 19 September 2011 | 10.50  | C            | Foreign Exchange Future | 0.70700   | 0.64800                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 11.20  | C            | Foreign Exchange Future | 0.22200   | 0.18900                         | 1,200         |
| 14/07/2011 | £ / R On 19 September 2011 | 10.85  | C            | Foreign Exchange Future | 0.42900   | 0.37900                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 10.95  | C            | Foreign Exchange Future | 0.36100   | 0.31400                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 11.10  | C            | Foreign Exchange Future | 0.27100   | 0.22900                         | 630           |
| 14/07/2011 | £ / R On 19 September 2011 | 11.15  | C            | Foreign Exchange Future | 0.24400   | 0.20800                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 11.90  | C            | Foreign Exchange Future | 0.05700   | 0.04700                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 11.75  | C            | Foreign Exchange Future | 0.07700   | 0.06300                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 11.80  | C            | Foreign Exchange Future | 0.07000   | 0.05700                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 11.25  | C            | Foreign Exchange Future | 0.20300   | 0.17200                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 10.75  | C            | Foreign Exchange Future | 0.50300   | 0.44900                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 11.70  | C            | Foreign Exchange Future | 0.08500   | 0.07000                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 10.65  | C            | Foreign Exchange Future | 0.58100   | 0.52500                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 11.85  | C            | Foreign Exchange Future | 0.06300   | 0.05200                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 11.85  | P            | Foreign Exchange Future | 0.75100   | 0.80600                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 10.65  | P            | Foreign Exchange Future | 0.06900   | 0.07900                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 11.70  | P            | Foreign Exchange Future | 0.62300   | 0.67400                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 10.75  | P            | Foreign Exchange Future | 0.09100   | 0.10300                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 11.25  | P            | Foreign Exchange Future | 0.29100   | 0.32600                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 11.80  | P            | Foreign Exchange Future | 0.70800   | 0.76100                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 11.75  | P            | Foreign Exchange Future | 0.66500   | 0.71700                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 11.90  | P            | Foreign Exchange Future | 0.79500   | 0.85100                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 11.15  | P            | Foreign Exchange Future | 0.23200   | 0.26200                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 10.95  | P            | Foreign Exchange Future | 0.14900   | 0.16800                         | 1,200         |
| 14/07/2011 | £ / R On 19 September 2011 | 11.20  | P            | Foreign Exchange Future | 0.26000   | 0.29300                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 10.85  | P            | Foreign Exchange Future | 0.11700   | 0.13300                         | 630           |
| 14/07/2011 | £ / R On 19 September 2011 | 11.10  | P            | Foreign Exchange Future | 0.20900   | 0.23300                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 10.50  | P            | Foreign Exchange Future | 0.04500   | 0.05200                         | 5,490         |
| 14/07/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 0.97700   | 1.03500                         | 200           |
| 14/07/2011 | £ / R On 19 September 2011 | 11.00  | P            | Foreign Exchange Future | 0.16700   | 0.18800                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.58200   | 0.63100                         | 100           |
| 14/07/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.42600   | 0.47000                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.50200   | 0.54800                         | 0             |
| 14/07/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.46400   | 0.50900                         | 200           |
| 14/07/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.29940  | 11.23410                        | 9,418         |
| 14/07/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.27300   | 0.25600                         | 0             |
| 14/07/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.25900   | 0.24300                         | 0             |
| 14/07/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.28800   | 0.27000                         | 0             |
| 14/07/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.15100   | 0.14200                         | 0             |
| 14/07/2011 | £ / R On 19 December 2011  | 11.30  | C            | Foreign Exchange Future | 0.39700   | 0.37300                         | 0             |
| 14/07/2011 | £ / R On 19 December 2011  | 11.90  | C            | Foreign Exchange Future | 0.20800   | 0.19600                         | 0             |
| 14/07/2011 | £ / R On 19 December 2011  | 11.75  | C            | Foreign Exchange Future | 0.24500   | 0.23000                         | 0             |
| 14/07/2011 | £ / R On 19 December 2011  | 10.50  | C            | Foreign Exchange Future | 0.90300   | 0.85400                         | 0             |
| 14/07/2011 | £ / R On 19 December 2011  | 10.70  | C            | Foreign Exchange Future | 0.75400   | 0.71000                         | 0             |
| 14/07/2011 | £ / R On 19 December 2011  | 10.70  | P            | Foreign Exchange Future | 0.15500   | 0.17600                         | 0             |
| 14/07/2011 | £ / R On 19 December 2011  | 10.50  | P            | Foreign Exchange Future | 0.10400   | 0.12000                         | 0             |
| 14/07/2011 | £ / R On 19 December 2011  | 11.75  | P            | Foreign Exchange Future | 0.69600   | 0.74600                         | 0             |
| 14/07/2011 | £ / R On 19 December 2011  | 11.90  | P            | Foreign Exchange Future | 0.80900   | 0.86200                         | 0             |
| 14/07/2011 | £ / R On 19 December 2011  | 11.30  | P            | Foreign Exchange Future | 0.39800   | 0.43900                         | 0             |
| 14/07/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.05200   | 1.10800                         | 250           |
| 14/07/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.58900   | 0.63600                         | 0             |
| 14/07/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.66000   | 0.70900                         | 0             |
| 14/07/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.62400   | 0.67200                         | 0             |
| 14/07/2011 | £ / R On 19 March 2012     |        |              | Foreign Exchange Future | 11.44080  | 11.37640                        | 2,832         |
| 14/07/2011 | £ / R On 19 March 2012     | 11.45  | C            | Foreign Exchange Future | 0.53300   | 0.50700                         | 0             |
| 14/07/2011 | £ / R On 19 March 2012     | 11.50  | C            | Foreign Exchange Future | 0.51300   | 0.48800                         | 0             |
| 14/07/2011 | £ / R On 19 March 2012     | 11.40  | C            | Foreign Exchange Future | 0.55600   | 0.52700                         | 0             |
| 14/07/2011 | £ / R On 19 March 2012     | 11.55  | C            | Foreign Exchange Future | 0.49400   | 0.47000                         | 0             |
| 14/07/2011 | £ / R On 19 March 2012     | 11.90  | C            | Foreign Exchange Future | 0.37700   | 0.35900                         | 0             |
| 14/07/2011 | £ / R On 19 March 2012     | 11.00  | C            | Foreign Exchange Future | 0.76900   | 0.73000                         | 0             |
| 14/07/2011 | £ / R On 19 March 2012     | 11.80  | C            | Foreign Exchange Future | 0.40700   | 0.38700                         | 0             |
| 14/07/2011 | £ / R On 19 March 2012     | 12.30  | C            | Foreign Exchange Future | 0.27800   | 0.26500                         | 0             |
| 14/07/2011 | £ / R On 19 March 2012     | 11.35  | C            | Foreign Exchange Future | 0.58000   | 0.54800                         | 0             |
| 14/07/2011 | £ / R On 19 March 2012     | 10.90  | C            | Foreign Exchange Future | 0.83000   | 0.78900                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2011 | £ / R On 19 March 2012     | 11.10  | C            | Foreign Exchange Future | 0.71100   | 0.67400                         | 0             |
| 14/07/2011 | £ / R On 19 March 2012     | 11.70  | C            | Foreign Exchange Future | 0.44000   | 0.41800                         | 0             |
| 14/07/2011 | £ / R On 19 March 2012     | 11.70  | P            | Foreign Exchange Future | 0.69900   | 0.74200                         | 0             |
| 14/07/2011 | £ / R On 19 March 2012     | 11.10  | P            | Foreign Exchange Future | 0.37000   | 0.39800                         | 0             |
| 14/07/2011 | £ / R On 19 March 2012     | 10.90  | P            | Foreign Exchange Future | 0.28900   | 0.31300                         | 0             |
| 14/07/2011 | £ / R On 19 March 2012     | 11.35  | P            | Foreign Exchange Future | 0.48900   | 0.52200                         | 0             |
| 14/07/2011 | £ / R On 19 March 2012     | 12.30  | P            | Foreign Exchange Future | 1.13700   | 1.18900                         | 0             |
| 14/07/2011 | £ / R On 19 March 2012     | 11.80  | P            | Foreign Exchange Future | 0.76600   | 0.81100                         | 0             |
| 14/07/2011 | £ / R On 19 March 2012     | 11.00  | P            | Foreign Exchange Future | 0.32800   | 0.35400                         | 0             |
| 14/07/2011 | £ / R On 19 March 2012     | 11.90  | P            | Foreign Exchange Future | 0.83600   | 0.88300                         | 0             |
| 14/07/2011 | £ / R On 19 March 2012     | 11.55  | P            | Foreign Exchange Future | 0.60300   | 0.64400                         | 0             |
| 14/07/2011 | £ / R On 19 March 2012     | 11.40  | P            | Foreign Exchange Future | 0.51500   | 0.55100                         | 0             |
| 14/07/2011 | £ / R On 19 March 2012     | 11.50  | P            | Foreign Exchange Future | 0.57200   | 0.61200                         | 0             |
| 14/07/2011 | £ / R On 19 March 2012     | 11.45  | P            | Foreign Exchange Future | 0.54200   | 0.58100                         | 0             |
| 14/07/2011 | £ / R On 18 June 2012      |        |              | Foreign Exchange Future | 11.59060  | 11.52720                        | 0             |
| 14/07/2011 | £ / R On 18 June 2012      | 11.85  | C            | Foreign Exchange Future | 0.54800   | 0.52400                         | 0             |
| 14/07/2011 | £ / R On 18 June 2012      | 11.80  | C            | Foreign Exchange Future | 0.56500   | 0.54100                         | 0             |
| 14/07/2011 | £ / R On 18 June 2012      | 11.90  | C            | Foreign Exchange Future | 0.53100   | 0.50800                         | 0             |
| 14/07/2011 | £ / R On 18 June 2012      | 11.90  | P            | Foreign Exchange Future | 0.84000   | 0.88100                         | 0             |
| 14/07/2011 | £ / R On 18 June 2012      | 11.80  | P            | Foreign Exchange Future | 0.77400   | 0.81400                         | 0             |
| 14/07/2011 | £ / R On 18 June 2012      | 11.85  | P            | Foreign Exchange Future | 0.80700   | 0.84700                         | 0             |
| 14/07/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08760   | 0.08740                         | 12,348        |
| 14/07/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00791   | 0.00772                         | 0             |
| 14/07/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00193   | 0.00182                         | 0             |
| 14/07/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01762   | 0.01742                         | 0             |
| 14/07/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 14/07/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41240  | 11.41260                        | 0             |
| 14/07/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00002   | 0.00002                         | 0             |
| 14/07/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00433   | 0.00442                         | 0             |
| 14/07/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00031   | 0.00032                         | 0             |
| 14/07/2011 | ¥ / R On 19 December 2011  |        |              | Foreign Exchange Future | 0.08880   | 0.08860                         | 0             |
| 14/07/2011 | ¥ / R On 19 December 2011  | 0.08   | C            | Foreign Exchange Future | 0.01001   | 0.00987                         | 0             |
| 14/07/2011 | ¥ / R On 19 December 2011  | 0.09   | C            | Foreign Exchange Future | 0.00439   | 0.00431                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2011 | ¥ / R On 19 December 2011  | 0.07   | C            | Foreign Exchange Future | 0.01890   | 0.01871                         | 0             |
| 14/07/2011 | ¥ / R On 19 December 2011  | 0.07   | P            | Foreign Exchange Future | 0.00010   | 0.00011                         | 0             |
| 14/07/2011 | ¥ / R On 19 December 2011  | 0.09   | P            | Foreign Exchange Future | 0.00559   | 0.00571                         | 0             |
| 14/07/2011 | ¥ / R On 19 December 2011  | 0.08   | P            | Foreign Exchange Future | 0.00121   | 0.00127                         | 0             |
| 14/07/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.79610   | 9.76300                         | 58,424        |
| 14/07/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.28300   | 0.25800                         | 0             |
| 14/07/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.25300   | 0.22800                         | 0             |
| 14/07/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.31500   | 0.28900                         | 0             |
| 14/07/2011 | € / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.19800   | 0.17900                         | 5,655         |
| 14/07/2011 | € / R On 19 September 2011 | 10.40  | C            | Foreign Exchange Future | 0.04700   | 0.04100                         | 3,590         |
| 14/07/2011 | € / R On 19 September 2011 | 9.30   | C            | Foreign Exchange Future | 0.54100   | 0.51200                         | 0             |
| 14/07/2011 | € / R On 19 September 2011 | 10.25  | C            | Foreign Exchange Future | 0.06800   | 0.06000                         | 6,195         |
| 14/07/2011 | € / R On 19 September 2011 | 10.00  | C            | Foreign Exchange Future | 0.12500   | 0.11200                         | 0             |
| 14/07/2011 | € / R On 19 September 2011 | 10.65  | C            | Foreign Exchange Future | 0.02500   | 0.02200                         | 0             |
| 14/07/2011 | € / R On 19 September 2011 | 9.40   | C            | Foreign Exchange Future | 0.46000   | 0.43100                         | 0             |
| 14/07/2011 | € / R On 19 September 2011 | 10.55  | C            | Foreign Exchange Future | 0.03200   | 0.02800                         | 0             |
| 14/07/2011 | € / R On 19 September 2011 | 10.60  | C            | Foreign Exchange Future | 0.02900   | 0.02500                         | 0             |
| 14/07/2011 | € / R On 19 September 2011 | 10.50  | C            | Foreign Exchange Future | 0.03700   | 0.03200                         | 0             |
| 14/07/2011 | € / R On 19 September 2011 | 10.50  | P            | Foreign Exchange Future | 0.74100   | 0.76900                         | 0             |
| 14/07/2011 | € / R On 19 September 2011 | 10.60  | P            | Foreign Exchange Future | 0.83300   | 0.86200                         | 0             |
| 14/07/2011 | € / R On 19 September 2011 | 10.55  | P            | Foreign Exchange Future | 0.78600   | 0.81500                         | 0             |
| 14/07/2011 | € / R On 19 September 2011 | 9.40   | P            | Foreign Exchange Future | 0.06400   | 0.06800                         | 0             |
| 14/07/2011 | € / R On 19 September 2011 | 10.65  | P            | Foreign Exchange Future | 0.87900   | 0.90900                         | 0             |
| 14/07/2011 | € / R On 19 September 2011 | 10.00  | P            | Foreign Exchange Future | 0.32900   | 0.34900                         | 0             |
| 14/07/2011 | € / R On 19 September 2011 | 10.25  | P            | Foreign Exchange Future | 0.52200   | 0.54700                         | 0             |
| 14/07/2011 | € / R On 19 September 2011 | 9.30   | P            | Foreign Exchange Future | 0.04500   | 0.04900                         | 6,195         |
| 14/07/2011 | € / R On 19 September 2011 | 10.40  | P            | Foreign Exchange Future | 0.65100   | 0.67800                         | 0             |
| 14/07/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.11900   | 0.12600                         | 2,065         |
| 14/07/2011 | € / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 0.20200   | 0.21600                         | 0             |
| 14/07/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.15700   | 0.16500                         | 0             |
| 14/07/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.13700   | 0.14500                         | 0             |
| 14/07/2011 | € / R On 19 December 2011  |        |              | Foreign Exchange Future | 9.90180   | 9.86890                         | 4,928         |
| 14/07/2011 | € / R On 19 December 2011  | 9.80   | C            | Foreign Exchange Future | 0.38500   | 0.36500                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2011 | € / R On 19 December 2011     | 9.85   | C            | Foreign Exchange Future | 0.36000   | 0.34000                         | 0             |
| 14/07/2011 | € / R On 19 December 2011     | 9.75   | C            | Foreign Exchange Future | 0.41200   | 0.39100                         | 0             |
| 14/07/2011 | € / R On 19 December 2011     | 10.00  | C            | Foreign Exchange Future | 0.29700   | 0.28300                         | 0             |
| 14/07/2011 | € / R On 19 December 2011     | 9.55   | C            | Foreign Exchange Future | 0.53000   | 0.50700                         | 0             |
| 14/07/2011 | € / R On 19 December 2011     | 9.40   | C            | Foreign Exchange Future | 0.63100   | 0.60600                         | 0             |
| 14/07/2011 | € / R On 19 December 2011     | 9.30   | C            | Foreign Exchange Future | 0.70400   | 0.67800                         | 0             |
| 14/07/2011 | € / R On 19 December 2011     | 9.30   | P            | Foreign Exchange Future | 0.10200   | 0.10900                         | 0             |
| 14/07/2011 | € / R On 19 December 2011     | 9.40   | P            | Foreign Exchange Future | 0.12900   | 0.13700                         | 0             |
| 14/07/2011 | € / R On 19 December 2011     | 9.55   | P            | Foreign Exchange Future | 0.17800   | 0.18800                         | 0             |
| 14/07/2011 | € / R On 19 December 2011     | 10.00  | P            | Foreign Exchange Future | 0.39500   | 0.41400                         | 0             |
| 14/07/2011 | € / R On 19 December 2011     | 9.75   | P            | Foreign Exchange Future | 0.26000   | 0.27200                         | 0             |
| 14/07/2011 | € / R On 19 December 2011     | 9.85   | P            | Foreign Exchange Future | 0.30800   | 0.32100                         | 0             |
| 14/07/2011 | € / R On 19 December 2011     | 9.80   | P            | Foreign Exchange Future | 0.28300   | 0.29600                         | 0             |
| 14/07/2011 | € / R On 19 March 2012        |        |              | Foreign Exchange Future | 10.01230  | 9.98010                         | 8,503         |
| 14/07/2011 | € / R On 19 March 2012        | 10.10  | C            | Foreign Exchange Future | 0.40400   | 0.38800                         | 0             |
| 14/07/2011 | € / R On 19 March 2012        | 10.15  | C            | Foreign Exchange Future | 0.38600   | 0.37000                         | 0             |
| 14/07/2011 | € / R On 19 March 2012        | 10.05  | C            | Foreign Exchange Future | 0.42300   | 0.40600                         | 0             |
| 14/07/2011 | € / R On 19 March 2012        | 9.05   | C            | Foreign Exchange Future | 1.05100   | 1.02300                         | 0             |
| 14/07/2011 | € / R On 19 March 2012        | 10.25  | C            | Foreign Exchange Future | 0.35200   | 0.33800                         | 0             |
| 14/07/2011 | € / R On 19 March 2012        | 9.80   | C            | Foreign Exchange Future | 0.54300   | 0.52300                         | 0             |
| 14/07/2011 | € / R On 19 March 2012        | 9.00   | C            | Foreign Exchange Future | 1.09200   | 1.06300                         | 0             |
| 14/07/2011 | € / R On 19 March 2012        | 10.60  | C            | Foreign Exchange Future | 0.25700   | 0.24700                         | 0             |
| 14/07/2011 | € / R On 19 March 2012        | 9.90   | C            | Foreign Exchange Future | 0.49100   | 0.47200                         | 0             |
| 14/07/2011 | € / R On 19 March 2012        | 9.90   | P            | Foreign Exchange Future | 0.37900   | 0.39200                         | 0             |
| 14/07/2011 | € / R On 19 March 2012        | 10.60  | P            | Foreign Exchange Future | 0.84500   | 0.86700                         | 0             |
| 14/07/2011 | € / R On 19 March 2012        | 9.00   | P            | Foreign Exchange Future | 0.08000   | 0.08300                         | 0             |
| 14/07/2011 | € / R On 19 March 2012        | 9.80   | P            | Foreign Exchange Future | 0.33100   | 0.34300                         | 0             |
| 14/07/2011 | € / R On 19 March 2012        | 10.25  | P            | Foreign Exchange Future | 0.59000   | 0.60800                         | 0             |
| 14/07/2011 | € / R On 19 March 2012        | 9.05   | P            | Foreign Exchange Future | 0.08900   | 0.09300                         | 0             |
| 14/07/2011 | € / R On 19 March 2012        | 10.05  | P            | Foreign Exchange Future | 0.46100   | 0.47600                         | 0             |
| 14/07/2011 | € / R On 19 March 2012        | 10.15  | P            | Foreign Exchange Future | 0.52400   | 0.54000                         | 0             |
| 14/07/2011 | € / R On 19 March 2012        | 10.10  | P            | Foreign Exchange Future | 0.49200   | 0.50800                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.37890   | 7.37430                         | 25,754        |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.73500   | 0.73100                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.68700   | 0.68200                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.78400   | 0.77900                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.08700   | 0.08700                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.10300   | 0.10300                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.40800   | 0.40500                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.24500   | 0.24300                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.07300   | 0.07300                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.28300   | 0.28100                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | C            | Foreign Exchange Future | 0.01700   | 0.01700                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.63900   | 0.63400                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.59100   | 0.58700                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.32300   | 0.32100                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.12300   | 0.12200                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 0.68300   | 0.68800                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.14400   | 0.14800                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 0.77900   | 0.78500                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.04400   | 0.04700                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 0.63500   | 0.64100                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | P            | Foreign Exchange Future | 0.58800   | 0.59300                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.05400   | 0.05700                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.24400   | 0.24900                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.06600   | 0.06900                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.02900   | 0.03100                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.17400   | 0.17900                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.20800   | 0.21300                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 14/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2011 | AU\$ / R On 19 December 2011 |        |              | Foreign Exchange Future | 7.39730   | 7.39180                         | 690           |
| 14/07/2011 | AU\$ / R On 19 December 2011 | 6.65   | C            | Foreign Exchange Future | 0.77000   | 0.76500                         | 0             |
| 14/07/2011 | AU\$ / R On 19 December 2011 | 6.70   | C            | Foreign Exchange Future | 0.72500   | 0.72100                         | 0             |
| 14/07/2011 | AU\$ / R On 19 December 2011 | 6.60   | C            | Foreign Exchange Future | 0.81600   | 0.81100                         | 0             |
| 14/07/2011 | AU\$ / R On 19 December 2011 | 7.50   | C            | Foreign Exchange Future | 0.16800   | 0.16600                         | 0             |
| 14/07/2011 | AU\$ / R On 19 December 2011 | 7.30   | C            | Foreign Exchange Future | 0.26400   | 0.26200                         | 0             |
| 14/07/2011 | AU\$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.16700   | 0.17000                         | 0             |
| 14/07/2011 | AU\$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.27100   | 0.27400                         | 0             |
| 14/07/2011 | AU\$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.01900   | 0.01900                         | 0             |
| 14/07/2011 | AU\$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.02800   | 0.02900                         | 0             |
| 14/07/2011 | AU\$ / R On 19 December 2011 | 6.65   | P            | Foreign Exchange Future | 0.02300   | 0.02300                         | 0             |
| 14/07/2011 | AU\$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 7.41870   | 7.41440                         | 4             |
| 14/07/2011 | AU\$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 0.36200   | 0.36000                         | 0             |
| 14/07/2011 | AU\$ / R On 19 March 2012    | 7.30   | C            | Foreign Exchange Future | 0.33300   | 0.33100                         | 0             |
| 14/07/2011 | AU\$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 0.39300   | 0.39000                         | 0             |
| 14/07/2011 | AU\$ / R On 19 March 2012    | 7.40   | C            | Foreign Exchange Future | 0.27900   | 0.27700                         | 0             |
| 14/07/2011 | AU\$ / R On 19 March 2012    | 6.95   | C            | Foreign Exchange Future | 0.56500   | 0.56200                         | 0             |
| 14/07/2011 | AU\$ / R On 19 March 2012    | 7.75   | C            | Foreign Exchange Future | 0.15900   | 0.15800                         | 0             |
| 14/07/2011 | AU\$ / R On 19 March 2012    | 7.45   | C            | Foreign Exchange Future | 0.25800   | 0.25600                         | 0             |
| 14/07/2011 | AU\$ / R On 19 March 2012    | 6.20   | C            | Foreign Exchange Future | 1.23100   | 1.22700                         | 0             |
| 14/07/2011 | AU\$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 0.52800   | 0.52500                         | 0             |
| 14/07/2011 | AU\$ / R On 19 March 2012    | 7.00   | P            | Foreign Exchange Future | 0.10900   | 0.11100                         | 0             |
| 14/07/2011 | AU\$ / R On 19 March 2012    | 6.20   | P            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 14/07/2011 | AU\$ / R On 19 March 2012    | 7.45   | P            | Foreign Exchange Future | 0.28900   | 0.29200                         | 0             |
| 14/07/2011 | AU\$ / R On 19 March 2012    | 7.75   | P            | Foreign Exchange Future | 0.49000   | 0.49400                         | 0             |
| 14/07/2011 | AU\$ / R On 19 March 2012    | 6.95   | P            | Foreign Exchange Future | 0.09600   | 0.09800                         | 0             |
| 14/07/2011 | AU\$ / R On 19 March 2012    | 7.40   | P            | Foreign Exchange Future | 0.26000   | 0.26300                         | 0             |
| 14/07/2011 | AU\$ / R On 19 March 2012    | 7.20   | P            | Foreign Exchange Future | 0.17400   | 0.17600                         | 0             |
| 14/07/2011 | AU\$ / R On 19 March 2012    | 7.30   | P            | Foreign Exchange Future | 0.21400   | 0.21700                         | 0             |
| 14/07/2011 | AU\$ / R On 19 March 2012    | 7.25   | P            | Foreign Exchange Future | 0.19300   | 0.19600                         | 0             |
| 14/07/2011 | AU\$ / R On 14 December 2015 |        |              | Foreign Exchange Future | 8.41810   | 8.39840                         | 0             |
| 14/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | C            | Foreign Exchange Future | 1.51300   | 1.49800                         | 0             |
| 14/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | C            | Foreign Exchange Future | 1.47500   | 1.46000                         | 0             |
| 14/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | C            | Foreign Exchange Future | 1.55100   | 1.53700                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | P            | Foreign Exchange Future | 0.38300   | 0.38900                         | 0             |
| 14/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | P            | Foreign Exchange Future | 0.40700   | 0.41200                         | 0             |
| 14/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | P            | Foreign Exchange Future | 0.39500   | 0.40000                         | 0             |
| 14/07/2011 | CAD/ R On 19 September 2011  |        |              | Foreign Exchange Future | 7.22380   | 7.19670                         | 0             |
| 14/07/2011 | CAD/ R On 19 September 2011  | 7.25   | C            | Foreign Exchange Future | 0.12200   | 0.11300                         | 0             |
| 14/07/2011 | CAD/ R On 19 September 2011  | 7.30   | C            | Foreign Exchange Future | 0.10300   | 0.09600                         | 0             |
| 14/07/2011 | CAD/ R On 19 September 2011  | 7.20   | C            | Foreign Exchange Future | 0.14400   | 0.13400                         | 0             |
| 14/07/2011 | CAD/ R On 19 September 2011  | 7.80   | C            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 14/07/2011 | CAD/ R On 19 September 2011  | 7.75   | C            | Foreign Exchange Future | 0.01900   | 0.01800                         | 0             |
| 14/07/2011 | CAD/ R On 19 September 2011  | 7.85   | C            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 14/07/2011 | CAD/ R On 19 September 2011  | 7.55   | C            | Foreign Exchange Future | 0.04100   | 0.03900                         | 0             |
| 14/07/2011 | CAD/ R On 19 September 2011  | 6.60   | C            | Foreign Exchange Future | 0.63100   | 0.60600                         | 0             |
| 14/07/2011 | CAD/ R On 19 September 2011  | 6.90   | C            | Foreign Exchange Future | 0.35800   | 0.33800                         | 0             |
| 14/07/2011 | CAD/ R On 19 September 2011  | 7.95   | C            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 14/07/2011 | CAD/ R On 19 September 2011  | 7.95   | P            | Foreign Exchange Future | 0.73500   | 0.76100                         | 0             |
| 14/07/2011 | CAD/ R On 19 September 2011  | 6.90   | P            | Foreign Exchange Future | 0.03400   | 0.04100                         | 0             |
| 14/07/2011 | CAD/ R On 19 September 2011  | 6.60   | P            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 14/07/2011 | CAD/ R On 19 September 2011  | 7.55   | P            | Foreign Exchange Future | 0.36700   | 0.39200                         | 0             |
| 14/07/2011 | CAD/ R On 19 September 2011  | 7.85   | P            | Foreign Exchange Future | 0.63900   | 0.66500                         | 0             |
| 14/07/2011 | CAD/ R On 19 September 2011  | 7.75   | P            | Foreign Exchange Future | 0.54500   | 0.57100                         | 0             |
| 14/07/2011 | CAD/ R On 19 September 2011  | 7.80   | P            | Foreign Exchange Future | 0.59100   | 0.61800                         | 0             |
| 14/07/2011 | CAD/ R On 19 September 2011  | 7.20   | P            | Foreign Exchange Future | 0.12000   | 0.13700                         | 0             |
| 14/07/2011 | CAD/ R On 19 September 2011  | 7.30   | P            | Foreign Exchange Future | 0.17900   | 0.19900                         | 0             |
| 14/07/2011 | CAD/ R On 19 September 2011  | 7.25   | P            | Foreign Exchange Future | 0.14800   | 0.16600                         | 0             |
| 14/07/2011 | CAD/ R On 19 December 2011   |        |              | Foreign Exchange Future | 7.30490   | 7.27760                         | 0             |
| 14/07/2011 | CAD/ R On 19 December 2011   | 7.25   | C            | Foreign Exchange Future | 0.25400   | 0.23900                         | 0             |
| 14/07/2011 | CAD/ R On 19 December 2011   | 7.30   | C            | Foreign Exchange Future | 0.22800   | 0.21800                         | 0             |
| 14/07/2011 | CAD/ R On 19 December 2011   | 7.20   | C            | Foreign Exchange Future | 0.28200   | 0.26600                         | 0             |
| 14/07/2011 | CAD/ R On 19 December 2011   | 7.65   | C            | Foreign Exchange Future | 0.11800   | 0.11200                         | 0             |
| 14/07/2011 | CAD/ R On 19 December 2011   | 6.80   | C            | Foreign Exchange Future | 0.56200   | 0.54000                         | 0             |
| 14/07/2011 | CAD/ R On 19 December 2011   | 7.60   | C            | Foreign Exchange Future | 0.13000   | 0.12300                         | 0             |
| 14/07/2011 | CAD/ R On 19 December 2011   | 6.85   | C            | Foreign Exchange Future | 0.52200   | 0.50100                         | 0             |
| 14/07/2011 | CAD/ R On 19 December 2011   | 7.40   | C            | Foreign Exchange Future | 0.18900   | 0.18000                         | 0             |

| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2011 | CAD/ R On 19 December 2011         | 7.45   | C            | Foreign Exchange Future | 0.17200   | 0.16400                         | 0             |
| 14/07/2011 | CAD/ R On 19 December 2011         | 6.90   | C            | Foreign Exchange Future | 0.48300   | 0.46200                         | 0             |
| 14/07/2011 | CAD/ R On 19 December 2011         | 6.90   | P            | Foreign Exchange Future | 0.07800   | 0.08400                         | 0             |
| 14/07/2011 | CAD/ R On 19 December 2011         | 7.45   | P            | Foreign Exchange Future | 0.31700   | 0.33600                         | 0             |
| 14/07/2011 | CAD/ R On 19 December 2011         | 7.40   | P            | Foreign Exchange Future | 0.28400   | 0.30200                         | 0             |
| 14/07/2011 | CAD/ R On 19 December 2011         | 6.85   | P            | Foreign Exchange Future | 0.06700   | 0.07300                         | 0             |
| 14/07/2011 | CAD/ R On 19 December 2011         | 7.60   | P            | Foreign Exchange Future | 0.42500   | 0.44500                         | 0             |
| 14/07/2011 | CAD/ R On 19 December 2011         | 6.80   | P            | Foreign Exchange Future | 0.05700   | 0.06200                         | 0             |
| 14/07/2011 | CAD/ R On 19 December 2011         | 7.65   | P            | Foreign Exchange Future | 0.46300   | 0.48400                         | 0             |
| 14/07/2011 | CAD/ R On 19 December 2011         | 7.20   | P            | Foreign Exchange Future | 0.17700   | 0.18800                         | 0             |
| 14/07/2011 | CAD/ R On 19 December 2011         | 7.30   | P            | Foreign Exchange Future | 0.22300   | 0.24000                         | 0             |
| 14/07/2011 | CAD/ R On 19 December 2011         | 7.25   | P            | Foreign Exchange Future | 0.19900   | 0.21100                         | 0             |
| 14/07/2011 | CF CANDO CAAD On 19 September 2011 |        |              | Can-Do Future           | 0.02800   | 0.03040                         | 22,388        |
| 14/07/2011 | CF CANDO CAAE On 19 September 2011 |        |              | Can-Do Future           | 0.13670   | 0.10710                         | 21,898        |
| 14/07/2011 | CHF / R On 19 September 2011       |        |              | Foreign Exchange Future | 8.47120   | 8.39550                         | 930           |
| 14/07/2011 | CHF / R On 19 September 2011       | 7.65   | C            | Foreign Exchange Future | 0.83900   | 0.76800                         | 0             |
| 14/07/2011 | CHF / R On 19 September 2011       | 7.70   | C            | Foreign Exchange Future | 0.79300   | 0.72300                         | 0             |
| 14/07/2011 | CHF / R On 19 September 2011       | 7.60   | C            | Foreign Exchange Future | 0.88600   | 0.81400                         | 0             |
| 14/07/2011 | CHF / R On 19 September 2011       | 8.40   | C            | Foreign Exchange Future | 0.26500   | 0.21900                         | 0             |
| 14/07/2011 | CHF / R On 19 September 2011       | 9.05   | C            | Foreign Exchange Future | 0.06900   | 0.05400                         | 0             |
| 14/07/2011 | CHF / R On 19 September 2011       | 9.00   | C            | Foreign Exchange Future | 0.07700   | 0.06000                         | 0             |
| 14/07/2011 | CHF / R On 19 September 2011       | 7.80   | C            | Foreign Exchange Future | 0.70300   | 0.63500                         | 0             |
| 14/07/2011 | CHF / R On 19 September 2011       | 8.95   | C            | Foreign Exchange Future | 0.08500   | 0.06700                         | 0             |
| 14/07/2011 | CHF / R On 19 September 2011       | 8.80   | C            | Foreign Exchange Future | 0.11700   | 0.09400                         | 0             |
| 14/07/2011 | CHF / R On 19 September 2011       | 8.85   | C            | Foreign Exchange Future | 0.10600   | 0.08400                         | 0             |
| 14/07/2011 | CHF / R On 19 September 2011       | 9.10   | C            | Foreign Exchange Future | 0.06200   | 0.04800                         | 0             |
| 14/07/2011 | CHF / R On 19 September 2011       | 9.25   | C            | Foreign Exchange Future | 0.04400   | 0.03400                         | 0             |
| 14/07/2011 | CHF / R On 19 September 2011       | 7.85   | C            | Foreign Exchange Future | 0.66000   | 0.59300                         | 0             |
| 14/07/2011 | CHF / R On 19 September 2011       | 7.85   | P            | Foreign Exchange Future | 0.03900   | 0.04800                         | 0             |
| 14/07/2011 | CHF / R On 19 September 2011       | 9.25   | P            | Foreign Exchange Future | 0.82300   | 0.88900                         | 0             |
| 14/07/2011 | CHF / R On 19 September 2011       | 9.10   | P            | Foreign Exchange Future | 0.69100   | 0.75300                         | 0             |
| 14/07/2011 | CHF / R On 19 September 2011       | 8.85   | P            | Foreign Exchange Future | 0.48500   | 0.53900                         | 0             |



| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/07/2011 | CHF / R On 19 September 2011 | 8.80   | P            | Foreign Exchange Future | 0.44600   | 0.49900                         | 0             |
| 14/07/2011 | CHF / R On 19 September 2011 | 8.95   | P            | Foreign Exchange Future | 0.56400   | 0.62200                         | 0             |
| 14/07/2011 | CHF / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.03200   | 0.04000                         | 0             |
| 14/07/2011 | CHF / R On 19 September 2011 | 9.00   | P            | Foreign Exchange Future | 0.60600   | 0.66500                         | 0             |
| 14/07/2011 | CHF / R On 19 September 2011 | 9.05   | P            | Foreign Exchange Future | 0.64800   | 0.70900                         | 0             |
| 14/07/2011 | CHF / R On 19 September 2011 | 8.40   | P            | Foreign Exchange Future | 0.19400   | 0.22400                         | 0             |
| 14/07/2011 | CHF / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.01500   | 0.01900                         | 0             |
| 14/07/2011 | CHF / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.02200   | 0.02800                         | 0             |
| 14/07/2011 | CHF / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.01800   | 0.02300                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011  |        |              | Foreign Exchange Future | 8.59300   | 8.51670                         | 50            |
| 14/07/2011 | CHF / R On 19 December 2011  | 8.30   | C            | Foreign Exchange Future | 0.50700   | 0.45500                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011  | 8.35   | C            | Foreign Exchange Future | 0.47900   | 0.42800                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011  | 8.25   | C            | Foreign Exchange Future | 0.53700   | 0.48300                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011  | 8.50   | C            | Foreign Exchange Future | 0.40000   | 0.35500                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011  | 8.15   | C            | Foreign Exchange Future | 0.60000   | 0.54300                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011  | 7.90   | C            | Foreign Exchange Future | 0.77900   | 0.71500                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011  | 8.55   | C            | Foreign Exchange Future | 0.37700   | 0.33400                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011  | 8.90   | C            | Foreign Exchange Future | 0.25000   | 0.22100                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011  | 9.40   | C            | Foreign Exchange Future | 0.14200   | 0.12400                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011  | 9.15   | C            | Foreign Exchange Future | 0.18800   | 0.16500                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011  | 8.45   | C            | Foreign Exchange Future | 0.42500   | 0.37800                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.70400   | 0.64300                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011  | 7.75   | C            | Foreign Exchange Future | 0.89900   | 0.83100                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011  | 8.80   | C            | Foreign Exchange Future | 0.28100   | 0.24900                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011  | 7.65   | C            | Foreign Exchange Future | 0.98400   | 0.91400                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011  | 8.70   | C            | Foreign Exchange Future | 0.31500   | 0.28000                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011  | 8.95   | C            | Foreign Exchange Future | 0.23600   | 0.20800                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011  | 8.60   | C            | Foreign Exchange Future | 0.35400   | 0.31500                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011  | 9.20   | C            | Foreign Exchange Future | 0.17700   | 0.15600                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011  | 9.45   | C            | Foreign Exchange Future | 0.13400   | 0.11800                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011  | 9.45   | P            | Foreign Exchange Future | 0.99100   | 1.05100                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011  | 9.20   | P            | Foreign Exchange Future | 0.78400   | 0.83900                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011  | 8.60   | P            | Foreign Exchange Future | 0.36100   | 0.39800                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011  | 8.95   | P            | Foreign Exchange Future | 0.59300   | 0.64100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 14/07/2011 | CHF / R On 19 December 2011 | 8.70   | P            | Foreign Exchange Future | 0.42200      | 0.46300                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011 | 7.65   | P            | Foreign Exchange Future | 0.04100      | 0.04700                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011 | 8.80   | P            | Foreign Exchange Future | 0.48800      | 0.53200                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011 | 7.75   | P            | Foreign Exchange Future | 0.05600      | 0.06400                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.11100      | 0.12600                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011 | 8.45   | P            | Foreign Exchange Future | 0.28200      | 0.31100                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011 | 9.15   | P            | Foreign Exchange Future | 0.74500      | 0.79800                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 0.94900      | 1.00700                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011 | 8.90   | P            | Foreign Exchange Future | 0.55700      | 0.60400                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011 | 8.55   | P            | Foreign Exchange Future | 0.33400      | 0.36700                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.08600      | 0.09800                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.15700      | 0.17600                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.30700      | 0.33800                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.19400      | 0.21600                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.23600      | 0.26100                         | 0             |
| 14/07/2011 | CHF / R On 19 December 2011 | 8.30   | P            | Foreign Exchange Future | 0.21400      | 0.23800                         | 0             |
| 14/07/2011 | RAIN On 19 September 2011   |        |              | Foreign Exchange Future | 14,044.94000 | 13,989.55000                    | 0             |
| 14/07/2011 | YUAN/R On 19 September 2011 |        |              | Foreign Exchange Future | 1.07310      | 1.06750                         | 0             |
| 14/07/2011 | YUAN/R On 19 September 2011 | 1.10   | C            | Foreign Exchange Future | 0.01710      | 0.01530                         | 0             |
| 14/07/2011 | YUAN/R On 19 September 2011 | 1.05   | C            | Foreign Exchange Future | 0.03840      | 0.03490                         | 0             |
| 14/07/2011 | YUAN/R On 19 September 2011 | 1.15   | C            | Foreign Exchange Future | 0.00750      | 0.00660                         | 0             |
| 14/07/2011 | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.08440      | 0.08910                         | 0             |
| 14/07/2011 | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.01530      | 0.01740                         | 0             |
| 14/07/2011 | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.04400      | 0.04780                         | 0             |
| 14/07/2011 | YUAN/R On 19 December 2011  |        |              | Foreign Exchange Future | 1.09000      | 1.08460                         | 0             |
| 14/07/2011 | YUAN/R On 19 December 2011  | 1.10   | C            | Foreign Exchange Future | 0.03940      | 0.03700                         | 0             |
| 14/07/2011 | YUAN/R On 19 December 2011  | 1.15   | C            | Foreign Exchange Future | 0.02450      | 0.02300                         | 0             |
| 14/07/2011 | YUAN/R On 19 December 2011  | 1.05   | C            | Foreign Exchange Future | 0.06340      | 0.05990                         | 0             |
| 14/07/2011 | YUAN/R On 19 December 2011  | 1.05   | P            | Foreign Exchange Future | 0.02340      | 0.02530                         | 0             |
| 14/07/2011 | YUAN/R On 19 December 2011  | 1.15   | P            | Foreign Exchange Future | 0.08450      | 0.08840                         | 0             |
| 14/07/2011 | YUAN/R On 19 December 2011  | 1.10   | P            | Foreign Exchange Future | 0.04940      | 0.05240                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.96920      | 6.93270                         | 300,932       |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.01800   | 0.01700                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01900   | 0.01800                         | 3,000         |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.02800   | 0.02600                         | 15,000        |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.06600   | 0.06000                         | 5,000         |
| 15/07/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.27300   | 0.25200                         | 980           |
| 15/07/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.21300   | 0.19500                         | 6,000         |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.05900   | 0.05400                         | 10,000        |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.04200   | 0.03900                         | 200           |
| 15/07/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.34200   | 0.31700                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.41900   | 0.39000                         | 6,060         |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.13100   | 0.12000                         | 6,060         |
| 15/07/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.08200   | 0.07500                         | 8,880         |
| 15/07/2011 | \$ / R On 19 September 2011 | 6.55   | C            | Foreign Exchange Future | 0.45900   | 0.42900                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.30700   | 0.28300                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.10400   | 0.09500                         | 6,000         |
| 15/07/2011 | \$ / R On 19 September 2011 | 6.85   | C            | Foreign Exchange Future | 0.24200   | 0.22300                         | 1,980         |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.05300   | 0.04800                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 6.95   | C            | Foreign Exchange Future | 0.18600   | 0.17000                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.65   | C            | Foreign Exchange Future | 0.03800   | 0.03500                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.11700   | 0.10700                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.16600   | 0.15200                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.38000   | 0.35300                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.35   | C            | Foreign Exchange Future | 0.07400   | 0.06700                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.70   | C            | Foreign Exchange Future | 0.03500   | 0.03200                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 6.30   | C            | Foreign Exchange Future | 0.68100   | 0.64700                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 5.70   | C            | Foreign Exchange Future | 1.27000   | 1.23300                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.14700   | 0.13500                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 6.40   | C            | Foreign Exchange Future | 0.58900   | 0.55600                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.75   | C            | Foreign Exchange Future | 0.03100   | 0.02900                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 5.75   | C            | Foreign Exchange Future | 1.22000   | 1.18300                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.25   | C            | Foreign Exchange Future | 0.09200   | 0.08500                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.04700   | 0.04300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2011 | \$ / R On 19 September 2011 | 5.80   | C            | Foreign Exchange Future | 1.17000   | 1.13300                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 5.85   | C            | Foreign Exchange Future | 1.12000   | 1.08400                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 1.19600   | 1.23100                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 5.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.62800   | 0.66000                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.25   | P            | Foreign Exchange Future | 0.37300   | 0.40200                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.75   | P            | Foreign Exchange Future | 0.81200   | 0.84600                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 6.40   | P            | Foreign Exchange Future | 0.02000   | 0.02300                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.22800   | 0.25200                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 6.30   | P            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.76600   | 0.79900                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.35   | P            | Foreign Exchange Future | 0.45500   | 0.48400                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.06100   | 0.07000                         | 200           |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.19700   | 0.21900                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.29800   | 0.32400                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.71900   | 0.75200                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 6.95   | P            | Foreign Exchange Future | 0.16700   | 0.18700                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.58400   | 0.61500                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 6.55   | P            | Foreign Exchange Future | 0.04000   | 0.04600                         | 8,880         |
| 15/07/2011 | \$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.08800   | 0.10000                         | 1,980         |
| 15/07/2011 | \$ / R On 19 September 2011 | 6.85   | P            | Foreign Exchange Future | 0.12300   | 0.14000                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.33500   | 0.36200                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.41300   | 0.44200                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 2.83200   | 2.86800                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.26200   | 0.28700                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.07300   | 0.08400                         | 5,980         |
| 15/07/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.05000   | 0.05700                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.67300   | 0.70600                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.14400   | 0.16200                         | 10,000        |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.54000   | 0.57100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.10400   | 0.11900                         | 10,000        |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.49700   | 0.52700                         | 2,800         |
| 15/07/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.05000   | 1.08500                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.85900   | 0.89300                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.14700   | 1.18200                         | 0             |
| 15/07/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.09900   | 1.13400                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.06210   | 7.02500                         | 47,018        |
| 15/07/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.19300   | 0.18300                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.18100   | 0.17100                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.20700   | 0.19500                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.46000   | 0.43500                         | 6,425         |
| 15/07/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.08600   | 0.08200                         | 2,962         |
| 15/07/2011 | \$ / R On 19 December 2011  | 7.25   | C            | Foreign Exchange Future | 0.22100   | 0.20900                         | 5,000         |
| 15/07/2011 | \$ / R On 19 December 2011  | 6.15   | C            | Foreign Exchange Future | 0.93600   | 0.90300                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.31600   | 0.29500                         | 2,962         |
| 15/07/2011 | \$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.15800   | 0.15000                         | 500           |
| 15/07/2011 | \$ / R On 19 December 2011  | 6.45   | C            | Foreign Exchange Future | 0.67800   | 0.64900                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011  | 6.40   | C            | Foreign Exchange Future | 0.71900   | 0.68900                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011  | 6.25   | C            | Foreign Exchange Future | 0.84700   | 0.81400                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011  | 8.05   | C            | Foreign Exchange Future | 0.08200   | 0.07800                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011  | 5.95   | C            | Foreign Exchange Future | 1.12400   | 1.08800                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011  | 7.45   | C            | Foreign Exchange Future | 0.16900   | 0.16000                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.49300   | 0.46800                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011  | 6.80   | C            | Foreign Exchange Future | 0.42900   | 0.40500                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011  | 7.90   | C            | Foreign Exchange Future | 0.09700   | 0.09200                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011  | 7.70   | C            | Foreign Exchange Future | 0.12300   | 0.11600                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011  | 6.85   | C            | Foreign Exchange Future | 0.39800   | 0.37500                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011  | 6.30   | C            | Foreign Exchange Future | 0.80300   | 0.77100                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011  | 6.35   | C            | Foreign Exchange Future | 0.76100   | 0.73000                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011  | 6.00   | C            | Foreign Exchange Future | 1.07600   | 1.04100                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011  | 7.80   | C            | Foreign Exchange Future | 0.10900   | 0.10300                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011  | 7.60   | C            | Foreign Exchange Future | 0.13900   | 0.13200                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.56400   | 0.53600                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011  | 5.85   | C            | Foreign Exchange Future | 1.22100   | 1.18500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2011 | \$ / R On 19 December 2011 | 5.85   | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.10200   | 0.11100                         | 5,000         |
| 15/07/2011 | \$ / R On 19 December 2011 | 7.60   | P            | Foreign Exchange Future | 0.67700   | 0.70700                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011 | 7.80   | P            | Foreign Exchange Future | 0.84700   | 0.87800                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011 | 6.00   | P            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011 | 6.35   | P            | Foreign Exchange Future | 0.04900   | 0.05500                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011 | 6.30   | P            | Foreign Exchange Future | 0.04100   | 0.04600                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011 | 6.85   | P            | Foreign Exchange Future | 0.18600   | 0.20000                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011 | 7.70   | P            | Foreign Exchange Future | 0.76100   | 0.79100                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.93500   | 0.96700                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011 | 6.80   | P            | Foreign Exchange Future | 0.16700   | 0.18000                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.13100   | 0.14300                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011 | 7.45   | P            | Foreign Exchange Future | 0.55700   | 0.58500                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011 | 5.95   | P            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011 | 8.05   | P            | Foreign Exchange Future | 1.07000   | 1.10300                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.03500   | 0.03900                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011 | 6.40   | P            | Foreign Exchange Future | 0.05700   | 0.06400                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011 | 6.45   | P            | Foreign Exchange Future | 0.06600   | 0.07400                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011 | 7.25   | P            | Foreign Exchange Future | 0.40900   | 0.43400                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011 | 6.15   | P            | Foreign Exchange Future | 0.02400   | 0.02800                         | 5,000         |
| 15/07/2011 | \$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.59600   | 0.62500                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.25400   | 0.27000                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 1.02400   | 1.05700                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.44500   | 0.47000                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011 | 6.75   | P            | Foreign Exchange Future | 0.14800   | 0.16000                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011 | 7.40   | P            | Foreign Exchange Future | 0.51900   | 0.54600                         | 0             |
| 15/07/2011 | \$ / R On 19 December 2011 | 7.35   | P            | Foreign Exchange Future | 0.48100   | 0.50800                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 7.15730   | 7.12000                         | 15,114        |
| 15/07/2011 | \$ / R On 19 March 2012    | 7.04   | C            | Foreign Exchange Future | 0.42500   | 0.40400                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012    | 7.09   | C            | Foreign Exchange Future | 0.40000   | 0.38000                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012    | 6.99   | C            | Foreign Exchange Future | 0.45100   | 0.42900                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 0.44400   | 0.42200                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012    | 7.15   | C            | Foreign Exchange Future | 0.37000   | 0.35400                         | 4,100         |
| 15/07/2011 | \$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 0.33300   | 0.31800                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2011 | \$ / R On 19 March 2012 | 6.80   | C            | Foreign Exchange Future | 0.55800   | 0.53400                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 7.20   | C            | Foreign Exchange Future | 0.35100   | 0.33600                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 7.35   | C            | Foreign Exchange Future | 0.30000   | 0.28700                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 7.80   | C            | Foreign Exchange Future | 0.19100   | 0.18300                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 8.05   | C            | Foreign Exchange Future | 0.15200   | 0.14600                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 7.90   | C            | Foreign Exchange Future | 0.17400   | 0.16700                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 8.15   | C            | Foreign Exchange Future | 0.13900   | 0.13400                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 6.75   | C            | Foreign Exchange Future | 0.59000   | 0.56500                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 7.55   | C            | Foreign Exchange Future | 0.24400   | 0.23400                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 7.95   | C            | Foreign Exchange Future | 0.16600   | 0.15900                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 7.40   | C            | Foreign Exchange Future | 0.28500   | 0.27200                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 8.30   | C            | Foreign Exchange Future | 0.12300   | 0.11800                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 6.70   | C            | Foreign Exchange Future | 0.62200   | 0.59700                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 8.35   | C            | Foreign Exchange Future | 0.11800   | 0.11300                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 6.85   | C            | Foreign Exchange Future | 0.52800   | 0.50400                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 8.00   | C            | Foreign Exchange Future | 0.15900   | 0.15200                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 7.10   | C            | Foreign Exchange Future | 0.39300   | 0.37300                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 6.65   | C            | Foreign Exchange Future | 0.65600   | 0.63000                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 7.45   | C            | Foreign Exchange Future | 0.27000   | 0.25900                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 8.20   | C            | Foreign Exchange Future | 0.13400   | 0.12800                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 7.85   | C            | Foreign Exchange Future | 0.18300   | 0.17500                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 7.05   | C            | Foreign Exchange Future | 0.41800   | 0.39700                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 6.60   | C            | Foreign Exchange Future | 0.69100   | 0.66400                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 6.60   | P            | Foreign Exchange Future | 0.13400   | 0.14400                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 7.05   | P            | Foreign Exchange Future | 0.31100   | 0.32700                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 7.85   | P            | Foreign Exchange Future | 0.87600   | 0.90500                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 8.20   | P            | Foreign Exchange Future | 1.17700   | 1.20800                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 7.45   | P            | Foreign Exchange Future | 0.56300   | 0.58900                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 6.65   | P            | Foreign Exchange Future | 0.14900   | 0.16000                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 7.10   | P            | Foreign Exchange Future | 0.33600   | 0.35300                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 8.00   | P            | Foreign Exchange Future | 1.00200   | 1.03200                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 6.85   | P            | Foreign Exchange Future | 0.22100   | 0.23400                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 8.35   | P            | Foreign Exchange Future | 1.31100   | 1.34300                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012 | 6.70   | P            | Foreign Exchange Future | 0.16500   | 0.17700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2011 | \$ / R On 19 March 2012     | 8.30   | P            | Foreign Exchange Future | 1.26600   | 1.29800                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012     | 7.40   | P            | Foreign Exchange Future | 0.52800   | 0.55200                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012     | 7.95   | P            | Foreign Exchange Future | 0.95900   | 0.98900                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012     | 7.55   | P            | Foreign Exchange Future | 0.63700   | 0.66400                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012     | 6.75   | P            | Foreign Exchange Future | 0.18300   | 0.19500                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012     | 8.15   | P            | Foreign Exchange Future | 1.13200   | 1.16400                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012     | 7.90   | P            | Foreign Exchange Future | 0.91700   | 0.94700                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012     | 8.05   | P            | Foreign Exchange Future | 1.04500   | 1.07600                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012     | 7.80   | P            | Foreign Exchange Future | 0.83400   | 0.86300                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012     | 7.35   | P            | Foreign Exchange Future | 0.49300   | 0.51700                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012     | 7.20   | P            | Foreign Exchange Future | 0.39400   | 0.41600                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012     | 6.80   | P            | Foreign Exchange Future | 0.20100   | 0.21400                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012     | 7.25   | P            | Foreign Exchange Future | 0.42600   | 0.44800                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012     | 7.15   | P            | Foreign Exchange Future | 0.36300   | 0.38400                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.28700   | 0.30200                         | 1,000         |
| 15/07/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.28000   | 0.29500                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.32900   | 0.34600                         | 0             |
| 15/07/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.30400   | 0.32000                         | 0             |
| 15/07/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 7.25910   | 7.22130                         | 2,000         |
| 15/07/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 0.44400   | 0.42900                         | 0             |
| 15/07/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 0.42500   | 0.41100                         | 0             |
| 15/07/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 0.46700   | 0.44800                         | 0             |
| 15/07/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.40800   | 0.42700                         | 0             |
| 15/07/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.46600   | 0.49000                         | 0             |
| 15/07/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.43500   | 0.45800                         | 0             |
| 15/07/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.36510   | 7.32720                         | 0             |
| 15/07/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.58500   | 0.56600                         | 0             |
| 15/07/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.56200   | 0.54300                         | 0             |
| 15/07/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 0.61000   | 0.58900                         | 13,000        |
| 15/07/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 0.54000   | 0.52100                         | 11,000        |
| 15/07/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.39500   | 0.41200                         | 0             |
| 15/07/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.47500   | 0.49400                         | 0             |
| 15/07/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.44700   | 0.46600                         | 0             |
| 15/07/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.42000   | 0.43900                         | 0             |



| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2011 | \$ / R On 14 December 2012       |        |              | Foreign Exchange Future | 7.46820   | 7.43050                         | 0             |
| 15/07/2011 | \$ / R On 14 December 2012       | 7.70   | C            | Foreign Exchange Future | 0.49700   | 0.48200                         | 0             |
| 15/07/2011 | \$ / R On 14 December 2012       | 8.00   | C            | Foreign Exchange Future | 0.41300   | 0.40000                         | 300           |
| 15/07/2011 | \$ / R On 14 December 2012       | 7.65   | C            | Foreign Exchange Future | 0.51300   | 0.49700                         | 0             |
| 15/07/2011 | \$ / R On 14 December 2012       | 7.75   | C            | Foreign Exchange Future | 0.48100   | 0.46700                         | 0             |
| 15/07/2011 | \$ / R On 14 December 2012       | 7.75   | P            | Foreign Exchange Future | 0.76300   | 0.78700                         | 0             |
| 15/07/2011 | \$ / R On 14 December 2012       | 7.65   | P            | Foreign Exchange Future | 0.69500   | 0.71700                         | 0             |
| 15/07/2011 | \$ / R On 14 December 2012       | 8.00   | P            | Foreign Exchange Future | 0.94500   | 0.97000                         | 0             |
| 15/07/2011 | \$ / R On 14 December 2012       | 7.70   | P            | Foreign Exchange Future | 0.72900   | 0.75200                         | 0             |
| 15/07/2011 | \$ / R On 12 December 2014       |        |              | Foreign Exchange Future | 8.43500   | 8.39810                         | 0             |
| 15/07/2011 | \$ / R On 12 December 2014       | 8.50   | C            | Foreign Exchange Future | 1.07300   | 1.05100                         | 0             |
| 15/07/2011 | \$ / R On 12 December 2014       | 8.00   | C            | Foreign Exchange Future | 1.25800   | 1.23400                         | 200           |
| 15/07/2011 | \$ / R On 12 December 2014       | 8.45   | C            | Foreign Exchange Future | 1.09000   | 1.06800                         | 0             |
| 15/07/2011 | \$ / R On 12 December 2014       | 8.55   | C            | Foreign Exchange Future | 1.05600   | 1.03500                         | 0             |
| 15/07/2011 | \$ / R On 12 December 2014       | 8.55   | P            | Foreign Exchange Future | 1.17100   | 1.18700                         | 0             |
| 15/07/2011 | \$ / R On 12 December 2014       | 8.45   | P            | Foreign Exchange Future | 1.10500   | 1.12000                         | 0             |
| 15/07/2011 | \$ / R On 12 December 2014       | 8.00   | P            | Foreign Exchange Future | 0.82300   | 0.83600                         | 0             |
| 15/07/2011 | \$ / R On 12 December 2014       | 8.50   | P            | Foreign Exchange Future | 1.13800   | 1.15300                         | 0             |
| 15/07/2011 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.23230   | 9.19540                         | 0             |
| 15/07/2011 | \$ / R On 14 December 2015       | 9.20   | C            | Foreign Exchange Future | 1.45400   | 1.43000                         | 0             |
| 15/07/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.43700   | 1.41300                         | 0             |
| 15/07/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.47100   | 1.44700                         | 0             |
| 15/07/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.38900   | 1.40200                         | 0             |
| 15/07/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.45500   | 1.46800                         | 0             |
| 15/07/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.42200   | 1.43500                         | 0             |
| 15/07/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.96920   | 6.93270                         | 381           |
| 15/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.13116   | 0.11987                         | 0             |
| 15/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.11668   | 0.10662                         | 0             |
| 15/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.14746   | 0.13481                         | 0             |
| 15/07/2011 | \$ / R MAXI On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.10383   | 0.09489                         | 50            |
| 15/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.22826   | 0.25211                         | 0             |
| 15/07/2011 | \$ / R MAXI On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.33463   | 0.36219                         | 0             |
| 15/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.29748   | 0.32392                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.26196   | 0.28717                         | 0             |
| 15/07/2011 | \$ / R MAXI On 19 December 2011  |        |              | Foreign Exchange Future | 7.06210   | 7.02500                         | 15            |
| 15/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.31595   | 0.29527                         | 0             |
| 15/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | C            | Foreign Exchange Future | 0.29132   | 0.27539                         | 0             |
| 15/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | C            | Foreign Exchange Future | 0.34200   | 0.32045                         | 0             |
| 15/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | P            | Foreign Exchange Future | 0.22990   | 0.24545                         | 0             |
| 15/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | P            | Foreign Exchange Future | 0.27922   | 0.30039                         | 0             |
| 15/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | P            | Foreign Exchange Future | 0.25385   | 0.27027                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011       |        |              | Foreign Exchange Future | 11.22470  | 11.16170                        | 34,366        |
| 15/07/2011 | £ / R On 19 September 2011       | 11.50  | C            | Foreign Exchange Future | 0.14500   | 0.12600                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011       | 11.55  | C            | Foreign Exchange Future | 0.13200   | 0.11400                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011       | 11.45  | C            | Foreign Exchange Future | 0.15900   | 0.13800                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011       | 11.65  | C            | Foreign Exchange Future | 0.10800   | 0.09400                         | 8,945         |
| 15/07/2011 | £ / R On 19 September 2011       | 12.10  | C            | Foreign Exchange Future | 0.04500   | 0.03900                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011       | 11.00  | C            | Foreign Exchange Future | 0.37200   | 0.32900                         | 3,455         |
| 15/07/2011 | £ / R On 19 September 2011       | 10.50  | C            | Foreign Exchange Future | 0.76300   | 0.70700                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011       | 11.20  | C            | Foreign Exchange Future | 0.25300   | 0.22200                         | 1,200         |
| 15/07/2011 | £ / R On 19 September 2011       | 10.85  | C            | Foreign Exchange Future | 0.47700   | 0.42900                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011       | 10.95  | C            | Foreign Exchange Future | 0.40500   | 0.36100                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011       | 11.10  | C            | Foreign Exchange Future | 0.30900   | 0.27100                         | 630           |
| 15/07/2011 | £ / R On 19 September 2011       | 11.15  | C            | Foreign Exchange Future | 0.28000   | 0.24400                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011       | 11.90  | C            | Foreign Exchange Future | 0.06700   | 0.05700                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011       | 11.75  | C            | Foreign Exchange Future | 0.08900   | 0.07700                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011       | 11.80  | C            | Foreign Exchange Future | 0.08100   | 0.07000                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011       | 11.25  | C            | Foreign Exchange Future | 0.23100   | 0.20300                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011       | 10.75  | C            | Foreign Exchange Future | 0.55300   | 0.50300                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011       | 11.70  | C            | Foreign Exchange Future | 0.09800   | 0.08500                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011       | 10.65  | C            | Foreign Exchange Future | 0.63400   | 0.58100                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011       | 11.85  | C            | Foreign Exchange Future | 0.07300   | 0.06300                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011       | 11.85  | P            | Foreign Exchange Future | 0.69800   | 0.75100                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011       | 10.65  | P            | Foreign Exchange Future | 0.05900   | 0.06900                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011       | 11.70  | P            | Foreign Exchange Future | 0.57300   | 0.62300                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011       | 10.75  | P            | Foreign Exchange Future | 0.07800   | 0.09100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2011 | £ / R On 19 September 2011 | 11.25  | P            | Foreign Exchange Future | 0.25600   | 0.29100                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011 | 11.80  | P            | Foreign Exchange Future | 0.65600   | 0.70800                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011 | 11.75  | P            | Foreign Exchange Future | 0.61400   | 0.66500                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011 | 11.90  | P            | Foreign Exchange Future | 0.74200   | 0.79500                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011 | 11.15  | P            | Foreign Exchange Future | 0.20500   | 0.23200                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011 | 10.95  | P            | Foreign Exchange Future | 0.13000   | 0.14900                         | 1,200         |
| 15/07/2011 | £ / R On 19 September 2011 | 11.20  | P            | Foreign Exchange Future | 0.22800   | 0.26000                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011 | 10.85  | P            | Foreign Exchange Future | 0.10200   | 0.11700                         | 630           |
| 15/07/2011 | £ / R On 19 September 2011 | 11.10  | P            | Foreign Exchange Future | 0.18400   | 0.20900                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011 | 10.50  | P            | Foreign Exchange Future | 0.03800   | 0.04500                         | 5,490         |
| 15/07/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 0.92000   | 0.97700                         | 200           |
| 15/07/2011 | £ / R On 19 September 2011 | 11.00  | P            | Foreign Exchange Future | 0.14700   | 0.16700                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.53300   | 0.58200                         | 100           |
| 15/07/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.38400   | 0.42600                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.45700   | 0.50200                         | 0             |
| 15/07/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.42000   | 0.46400                         | 200           |
| 15/07/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.36360  | 11.29940                        | 9,388         |
| 15/07/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.29100   | 0.27300                         | 0             |
| 15/07/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.27600   | 0.25900                         | 0             |
| 15/07/2011 | £ / R On 19 December 2011  | 10.70  | C            | Foreign Exchange Future | 0.79900   | 0.75400                         | 0             |
| 15/07/2011 | £ / R On 19 December 2011  | 11.75  | C            | Foreign Exchange Future | 0.26100   | 0.24500                         | 0             |
| 15/07/2011 | £ / R On 19 December 2011  | 10.50  | C            | Foreign Exchange Future | 0.95300   | 0.90300                         | 0             |
| 15/07/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.30700   | 0.28800                         | 0             |
| 15/07/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.16000   | 0.15100                         | 0             |
| 15/07/2011 | £ / R On 19 December 2011  | 11.30  | C            | Foreign Exchange Future | 0.42600   | 0.39700                         | 0             |
| 15/07/2011 | £ / R On 19 December 2011  | 11.90  | C            | Foreign Exchange Future | 0.22200   | 0.20800                         | 0             |
| 15/07/2011 | £ / R On 19 December 2011  | 11.90  | P            | Foreign Exchange Future | 0.75800   | 0.80900                         | 0             |
| 15/07/2011 | £ / R On 19 December 2011  | 11.30  | P            | Foreign Exchange Future | 0.36200   | 0.39800                         | 0             |
| 15/07/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 0.99600   | 1.05200                         | 250           |
| 15/07/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.54300   | 0.58900                         | 0             |
| 15/07/2011 | £ / R On 19 December 2011  | 10.50  | P            | Foreign Exchange Future | 0.08900   | 0.10400                         | 0             |
| 15/07/2011 | £ / R On 19 December 2011  | 11.75  | P            | Foreign Exchange Future | 0.64700   | 0.69600                         | 0             |
| 15/07/2011 | £ / R On 19 December 2011  | 10.70  | P            | Foreign Exchange Future | 0.13500   | 0.15500                         | 0             |
| 15/07/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.61200   | 0.66000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2011 | £ / R On 19 December 2011 | 11.65  | P            | Foreign Exchange Future | 0.57700   | 0.62400                         | 0             |
| 15/07/2011 | £ / R On 19 March 2012    |        |              | Foreign Exchange Future | 11.50580  | 11.44080                        | 2,832         |
| 15/07/2011 | £ / R On 19 March 2012    | 11.45  | C            | Foreign Exchange Future | 0.56400   | 0.53300                         | 0             |
| 15/07/2011 | £ / R On 19 March 2012    | 11.50  | C            | Foreign Exchange Future | 0.54100   | 0.51300                         | 0             |
| 15/07/2011 | £ / R On 19 March 2012    | 11.40  | C            | Foreign Exchange Future | 0.58900   | 0.55600                         | 0             |
| 15/07/2011 | £ / R On 19 March 2012    | 11.55  | C            | Foreign Exchange Future | 0.52100   | 0.49400                         | 0             |
| 15/07/2011 | £ / R On 19 March 2012    | 11.90  | C            | Foreign Exchange Future | 0.39800   | 0.37700                         | 0             |
| 15/07/2011 | £ / R On 19 March 2012    | 11.00  | C            | Foreign Exchange Future | 0.80900   | 0.76900                         | 0             |
| 15/07/2011 | £ / R On 19 March 2012    | 11.80  | C            | Foreign Exchange Future | 0.43000   | 0.40700                         | 0             |
| 15/07/2011 | £ / R On 19 March 2012    | 12.30  | C            | Foreign Exchange Future | 0.29400   | 0.27800                         | 0             |
| 15/07/2011 | £ / R On 19 March 2012    | 11.35  | C            | Foreign Exchange Future | 0.61300   | 0.58000                         | 0             |
| 15/07/2011 | £ / R On 19 March 2012    | 10.90  | C            | Foreign Exchange Future | 0.87200   | 0.83000                         | 0             |
| 15/07/2011 | £ / R On 19 March 2012    | 11.70  | C            | Foreign Exchange Future | 0.46400   | 0.44000                         | 0             |
| 15/07/2011 | £ / R On 19 March 2012    | 11.10  | C            | Foreign Exchange Future | 0.75000   | 0.71100                         | 0             |
| 15/07/2011 | £ / R On 19 March 2012    | 11.10  | P            | Foreign Exchange Future | 0.34400   | 0.37000                         | 0             |
| 15/07/2011 | £ / R On 19 March 2012    | 11.70  | P            | Foreign Exchange Future | 0.65800   | 0.69900                         | 0             |
| 15/07/2011 | £ / R On 19 March 2012    | 10.90  | P            | Foreign Exchange Future | 0.26600   | 0.28900                         | 0             |
| 15/07/2011 | £ / R On 19 March 2012    | 11.35  | P            | Foreign Exchange Future | 0.45700   | 0.48900                         | 0             |
| 15/07/2011 | £ / R On 19 March 2012    | 12.30  | P            | Foreign Exchange Future | 1.08800   | 1.13700                         | 0             |
| 15/07/2011 | £ / R On 19 March 2012    | 11.80  | P            | Foreign Exchange Future | 0.72400   | 0.76600                         | 0             |
| 15/07/2011 | £ / R On 19 March 2012    | 11.00  | P            | Foreign Exchange Future | 0.30300   | 0.32800                         | 0             |
| 15/07/2011 | £ / R On 19 March 2012    | 11.90  | P            | Foreign Exchange Future | 0.79200   | 0.83600                         | 0             |
| 15/07/2011 | £ / R On 19 March 2012    | 11.55  | P            | Foreign Exchange Future | 0.56500   | 0.60300                         | 0             |
| 15/07/2011 | £ / R On 19 March 2012    | 11.40  | P            | Foreign Exchange Future | 0.48300   | 0.51500                         | 0             |
| 15/07/2011 | £ / R On 19 March 2012    | 11.50  | P            | Foreign Exchange Future | 0.53500   | 0.57200                         | 0             |
| 15/07/2011 | £ / R On 19 March 2012    | 11.45  | P            | Foreign Exchange Future | 0.50800   | 0.54200                         | 0             |
| 15/07/2011 | £ / R On 18 June 2012     |        |              | Foreign Exchange Future | 11.65880  | 11.59060                        | 0             |
| 15/07/2011 | £ / R On 18 June 2012     | 11.85  | C            | Foreign Exchange Future | 0.57100   | 0.54800                         | 0             |
| 15/07/2011 | £ / R On 18 June 2012     | 11.90  | C            | Foreign Exchange Future | 0.55400   | 0.53100                         | 0             |
| 15/07/2011 | £ / R On 18 June 2012     | 11.80  | C            | Foreign Exchange Future | 0.58900   | 0.56500                         | 0             |
| 15/07/2011 | £ / R On 18 June 2012     | 11.80  | P            | Foreign Exchange Future | 0.73000   | 0.77400                         | 0             |
| 15/07/2011 | £ / R On 18 June 2012     | 11.90  | P            | Foreign Exchange Future | 0.79500   | 0.84000                         | 0             |
| 15/07/2011 | £ / R On 18 June 2012     | 11.85  | P            | Foreign Exchange Future | 0.76200   | 0.80700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08820   | 0.08760                         | 12,348        |
| 15/07/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00844   | 0.00791                         | 0             |
| 15/07/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00211   | 0.00193                         | 0             |
| 15/07/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01821   | 0.01762                         | 0             |
| 15/07/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/07/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41180  | 11.41240                        | 0             |
| 15/07/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00001   | 0.00002                         | 0             |
| 15/07/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00391   | 0.00433                         | 0             |
| 15/07/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00024   | 0.00031                         | 0             |
| 15/07/2011 | ¥ / R On 19 December 2011  |        |              | Foreign Exchange Future | 0.08940   | 0.08880                         | 0             |
| 15/07/2011 | ¥ / R On 19 December 2011  | 0.08   | C            | Foreign Exchange Future | 0.01048   | 0.01001                         | 0             |
| 15/07/2011 | ¥ / R On 19 December 2011  | 0.07   | C            | Foreign Exchange Future | 0.01948   | 0.01890                         | 0             |
| 15/07/2011 | ¥ / R On 19 December 2011  | 0.09   | C            | Foreign Exchange Future | 0.00464   | 0.00439                         | 0             |
| 15/07/2011 | ¥ / R On 19 December 2011  | 0.09   | P            | Foreign Exchange Future | 0.00524   | 0.00559                         | 0             |
| 15/07/2011 | ¥ / R On 19 December 2011  | 0.07   | P            | Foreign Exchange Future | 0.00008   | 0.00010                         | 0             |
| 15/07/2011 | ¥ / R On 19 December 2011  | 0.08   | P            | Foreign Exchange Future | 0.00108   | 0.00121                         | 0             |
| 15/07/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.82440   | 9.79610                         | 58,474        |
| 15/07/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.29800   | 0.28300                         | 0             |
| 15/07/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.26700   | 0.25300                         | 0             |
| 15/07/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.33200   | 0.31500                         | 0             |
| 15/07/2011 | € / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.21000   | 0.19800                         | 5,655         |
| 15/07/2011 | € / R On 19 September 2011 | 10.40  | C            | Foreign Exchange Future | 0.05000   | 0.04700                         | 3,590         |
| 15/07/2011 | € / R On 19 September 2011 | 9.30   | C            | Foreign Exchange Future | 0.56400   | 0.54100                         | 0             |
| 15/07/2011 | € / R On 19 September 2011 | 10.25  | C            | Foreign Exchange Future | 0.07200   | 0.06800                         | 6,195         |
| 15/07/2011 | € / R On 19 September 2011 | 10.00  | C            | Foreign Exchange Future | 0.13300   | 0.12500                         | 0             |
| 15/07/2011 | € / R On 19 September 2011 | 10.65  | C            | Foreign Exchange Future | 0.02600   | 0.02500                         | 0             |
| 15/07/2011 | € / R On 19 September 2011 | 9.40   | C            | Foreign Exchange Future | 0.48100   | 0.46000                         | 0             |
| 15/07/2011 | € / R On 19 September 2011 | 10.55  | C            | Foreign Exchange Future | 0.03400   | 0.03200                         | 0             |
| 15/07/2011 | € / R On 19 September 2011 | 10.60  | C            | Foreign Exchange Future | 0.03000   | 0.02900                         | 0             |
| 15/07/2011 | € / R On 19 September 2011 | 10.50  | C            | Foreign Exchange Future | 0.03900   | 0.03700                         | 0             |
| 15/07/2011 | € / R On 19 September 2011 | 10.50  | P            | Foreign Exchange Future | 0.71500   | 0.74100                         | 0             |
| 15/07/2011 | € / R On 19 September 2011 | 10.60  | P            | Foreign Exchange Future | 0.80600   | 0.83300                         | 0             |
| 15/07/2011 | € / R On 19 September 2011 | 10.55  | P            | Foreign Exchange Future | 0.76000   | 0.78600                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2011 | € / R On 19 September 2011 | 9.40   | P            | Foreign Exchange Future | 0.05700   | 0.06400                         | 0             |
| 15/07/2011 | € / R On 19 September 2011 | 10.65  | P            | Foreign Exchange Future | 0.85200   | 0.87900                         | 0             |
| 15/07/2011 | € / R On 19 September 2011 | 10.00  | P            | Foreign Exchange Future | 0.30900   | 0.32900                         | 0             |
| 15/07/2011 | € / R On 19 September 2011 | 10.25  | P            | Foreign Exchange Future | 0.49800   | 0.52200                         | 0             |
| 15/07/2011 | € / R On 19 September 2011 | 9.30   | P            | Foreign Exchange Future | 0.04000   | 0.04500                         | 6,195         |
| 15/07/2011 | € / R On 19 September 2011 | 10.40  | P            | Foreign Exchange Future | 0.62600   | 0.65100                         | 0             |
| 15/07/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.10800   | 0.11900                         | 2,065         |
| 15/07/2011 | € / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 0.18600   | 0.20200                         | 0             |
| 15/07/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.14300   | 0.15700                         | 0             |
| 15/07/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.12400   | 0.13700                         | 0             |
| 15/07/2011 | € / R On 19 December 2011  |        |              | Foreign Exchange Future | 9.93100   | 9.90180                         | 4,928         |
| 15/07/2011 | € / R On 19 December 2011  | 9.80   | C            | Foreign Exchange Future | 0.39900   | 0.38500                         | 0             |
| 15/07/2011 | € / R On 19 December 2011  | 9.85   | C            | Foreign Exchange Future | 0.37300   | 0.36000                         | 0             |
| 15/07/2011 | € / R On 19 December 2011  | 9.75   | C            | Foreign Exchange Future | 0.42700   | 0.41200                         | 0             |
| 15/07/2011 | € / R On 19 December 2011  | 10.00  | C            | Foreign Exchange Future | 0.30800   | 0.29700                         | 0             |
| 15/07/2011 | € / R On 19 December 2011  | 9.55   | C            | Foreign Exchange Future | 0.54800   | 0.53000                         | 0             |
| 15/07/2011 | € / R On 19 December 2011  | 9.40   | C            | Foreign Exchange Future | 0.65100   | 0.63100                         | 0             |
| 15/07/2011 | € / R On 19 December 2011  | 9.30   | C            | Foreign Exchange Future | 0.72600   | 0.70400                         | 0             |
| 15/07/2011 | € / R On 19 December 2011  | 9.30   | P            | Foreign Exchange Future | 0.09500   | 0.10200                         | 0             |
| 15/07/2011 | € / R On 19 December 2011  | 9.40   | P            | Foreign Exchange Future | 0.12000   | 0.12900                         | 0             |
| 15/07/2011 | € / R On 19 December 2011  | 9.55   | P            | Foreign Exchange Future | 0.16700   | 0.17800                         | 0             |
| 15/07/2011 | € / R On 19 December 2011  | 10.00  | P            | Foreign Exchange Future | 0.37700   | 0.39500                         | 0             |
| 15/07/2011 | € / R On 19 December 2011  | 9.75   | P            | Foreign Exchange Future | 0.24600   | 0.26000                         | 0             |
| 15/07/2011 | € / R On 19 December 2011  | 9.85   | P            | Foreign Exchange Future | 0.29200   | 0.30800                         | 0             |
| 15/07/2011 | € / R On 19 December 2011  | 9.80   | P            | Foreign Exchange Future | 0.26800   | 0.28300                         | 0             |
| 15/07/2011 | € / R On 19 March 2012     |        |              | Foreign Exchange Future | 10.04170  | 10.01230                        | 8,503         |
| 15/07/2011 | € / R On 19 March 2012     | 10.10  | C            | Foreign Exchange Future | 0.41400   | 0.40400                         | 0             |
| 15/07/2011 | € / R On 19 March 2012     | 10.15  | C            | Foreign Exchange Future | 0.39600   | 0.38600                         | 0             |
| 15/07/2011 | € / R On 19 March 2012     | 10.05  | C            | Foreign Exchange Future | 0.43400   | 0.42300                         | 0             |
| 15/07/2011 | € / R On 19 March 2012     | 9.05   | C            | Foreign Exchange Future | 1.07300   | 1.05100                         | 0             |
| 15/07/2011 | € / R On 19 March 2012     | 10.25  | C            | Foreign Exchange Future | 0.36100   | 0.35200                         | 0             |
| 15/07/2011 | € / R On 19 March 2012     | 9.80   | C            | Foreign Exchange Future | 0.55800   | 0.54300                         | 0             |
| 15/07/2011 | € / R On 19 March 2012     | 9.00   | C            | Foreign Exchange Future | 1.11700   | 1.09200                         | 0             |
| 15/07/2011 | € / R On 19 March 2012     | 9.90   | C            | Foreign Exchange Future | 0.50600   | 0.49100                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2011 | € / R On 19 March 2012        | 10.60  | C            | Foreign Exchange Future | 0.26400   | 0.25700                         | 0             |
| 15/07/2011 | € / R On 19 March 2012        | 10.60  | P            | Foreign Exchange Future | 0.82200   | 0.84500                         | 0             |
| 15/07/2011 | € / R On 19 March 2012        | 9.90   | P            | Foreign Exchange Future | 0.36400   | 0.37900                         | 0             |
| 15/07/2011 | € / R On 19 March 2012        | 9.00   | P            | Foreign Exchange Future | 0.07500   | 0.08000                         | 0             |
| 15/07/2011 | € / R On 19 March 2012        | 9.80   | P            | Foreign Exchange Future | 0.31600   | 0.33100                         | 0             |
| 15/07/2011 | € / R On 19 March 2012        | 10.25  | P            | Foreign Exchange Future | 0.56900   | 0.59000                         | 0             |
| 15/07/2011 | € / R On 19 March 2012        | 9.05   | P            | Foreign Exchange Future | 0.08100   | 0.08900                         | 0             |
| 15/07/2011 | € / R On 19 March 2012        | 10.05  | P            | Foreign Exchange Future | 0.44200   | 0.46100                         | 0             |
| 15/07/2011 | € / R On 19 March 2012        | 10.15  | P            | Foreign Exchange Future | 0.50400   | 0.52400                         | 0             |
| 15/07/2011 | € / R On 19 March 2012        | 10.10  | P            | Foreign Exchange Future | 0.47200   | 0.49200                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.36110   | 7.37890                         | 25,754        |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.71700   | 0.73500                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.66900   | 0.68700                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.76600   | 0.78400                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.08000   | 0.08700                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.09600   | 0.10300                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.39200   | 0.40800                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.23200   | 0.24500                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.06700   | 0.07300                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.26900   | 0.28300                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | C            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.62100   | 0.63900                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.57400   | 0.59100                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.30800   | 0.32300                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.11400   | 0.12300                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 0.70000   | 0.68300                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.15300   | 0.14400                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 0.79700   | 0.77900                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.04700   | 0.04400                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 0.65200   | 0.63500                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | P            | Foreign Exchange Future | 0.60500   | 0.58800                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.05800   | 0.05400                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.25600   | 0.24400                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.07100   | 0.06600                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.03100   | 0.02900                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.18500   | 0.17400                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.21900   | 0.20800                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 15/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 15/07/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.38080   | 7.39730                         | 690           |
| 15/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.75500   | 0.77000                         | 0             |
| 15/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.71000   | 0.72500                         | 0             |
| 15/07/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.80000   | 0.81600                         | 0             |
| 15/07/2011 | AU\$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.16000   | 0.16800                         | 0             |
| 15/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.25400   | 0.26400                         | 0             |
| 15/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.17300   | 0.16700                         | 0             |
| 15/07/2011 | AU\$ / R On 19 December 2011  | 7.50   | P            | Foreign Exchange Future | 0.27900   | 0.27100                         | 0             |
| 15/07/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.01900   | 0.01900                         | 0             |
| 15/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.02900   | 0.02800                         | 0             |
| 15/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.02400   | 0.02300                         | 0             |
| 15/07/2011 | AU\$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.40510   | 7.41870                         | 4             |
| 15/07/2011 | AU\$ / R On 19 March 2012     | 7.25   | C            | Foreign Exchange Future | 0.35400   | 0.36200                         | 0             |
| 15/07/2011 | AU\$ / R On 19 March 2012     | 7.30   | C            | Foreign Exchange Future | 0.32500   | 0.33300                         | 0             |
| 15/07/2011 | AU\$ / R On 19 March 2012     | 7.20   | C            | Foreign Exchange Future | 0.38400   | 0.39300                         | 0             |
| 15/07/2011 | AU\$ / R On 19 March 2012     | 7.40   | C            | Foreign Exchange Future | 0.27300   | 0.27900                         | 0             |
| 15/07/2011 | AU\$ / R On 19 March 2012     | 6.95   | C            | Foreign Exchange Future | 0.55400   | 0.56500                         | 0             |
| 15/07/2011 | AU\$ / R On 19 March 2012     | 7.75   | C            | Foreign Exchange Future | 0.15400   | 0.15900                         | 0             |
| 15/07/2011 | AU\$ / R On 19 March 2012     | 7.45   | C            | Foreign Exchange Future | 0.25200   | 0.25800                         | 0             |
| 15/07/2011 | AU\$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 0.51800   | 0.52800                         | 0             |
| 15/07/2011 | AU\$ / R On 19 March 2012     | 6.20   | C            | Foreign Exchange Future | 1.21800   | 1.23100                         | 0             |
| 15/07/2011 | AU\$ / R On 19 March 2012     | 6.20   | P            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |



| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2011 | AU\$ / R On 19 March 2012    | 7.00   | P            | Foreign Exchange Future | 0.11300   | 0.10900                         | 0             |
| 15/07/2011 | AU\$ / R On 19 March 2012    | 7.45   | P            | Foreign Exchange Future | 0.29700   | 0.28900                         | 0             |
| 15/07/2011 | AU\$ / R On 19 March 2012    | 7.75   | P            | Foreign Exchange Future | 0.49900   | 0.49000                         | 0             |
| 15/07/2011 | AU\$ / R On 19 March 2012    | 6.95   | P            | Foreign Exchange Future | 0.09900   | 0.09600                         | 0             |
| 15/07/2011 | AU\$ / R On 19 March 2012    | 7.40   | P            | Foreign Exchange Future | 0.26800   | 0.26000                         | 0             |
| 15/07/2011 | AU\$ / R On 19 March 2012    | 7.20   | P            | Foreign Exchange Future | 0.17900   | 0.17400                         | 0             |
| 15/07/2011 | AU\$ / R On 19 March 2012    | 7.30   | P            | Foreign Exchange Future | 0.22000   | 0.21400                         | 0             |
| 15/07/2011 | AU\$ / R On 19 March 2012    | 7.25   | P            | Foreign Exchange Future | 0.19900   | 0.19300                         | 0             |
| 15/07/2011 | AU\$ / R On 14 December 2015 |        |              | Foreign Exchange Future | 8.44090   | 8.41810                         | 0             |
| 15/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | C            | Foreign Exchange Future | 1.53400   | 1.51300                         | 0             |
| 15/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | C            | Foreign Exchange Future | 1.49600   | 1.47500                         | 0             |
| 15/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | C            | Foreign Exchange Future | 1.57200   | 1.55100                         | 0             |
| 15/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | P            | Foreign Exchange Future | 0.38100   | 0.38300                         | 0             |
| 15/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | P            | Foreign Exchange Future | 0.40500   | 0.40700                         | 0             |
| 15/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | P            | Foreign Exchange Future | 0.39300   | 0.39500                         | 0             |
| 15/07/2011 | CAD/ R On 19 September 2011  |        |              | Foreign Exchange Future | 7.27410   | 7.22380                         | 0             |
| 15/07/2011 | CAD/ R On 19 September 2011  | 7.25   | C            | Foreign Exchange Future | 0.14400   | 0.12200                         | 0             |
| 15/07/2011 | CAD/ R On 19 September 2011  | 7.30   | C            | Foreign Exchange Future | 0.12200   | 0.10300                         | 0             |
| 15/07/2011 | CAD/ R On 19 September 2011  | 7.20   | C            | Foreign Exchange Future | 0.17300   | 0.14400                         | 0             |
| 15/07/2011 | CAD/ R On 19 September 2011  | 7.80   | C            | Foreign Exchange Future | 0.01900   | 0.01500                         | 0             |
| 15/07/2011 | CAD/ R On 19 September 2011  | 7.75   | C            | Foreign Exchange Future | 0.02300   | 0.01900                         | 0             |
| 15/07/2011 | CAD/ R On 19 September 2011  | 7.85   | C            | Foreign Exchange Future | 0.01500   | 0.01300                         | 0             |
| 15/07/2011 | CAD/ R On 19 September 2011  | 7.55   | C            | Foreign Exchange Future | 0.04900   | 0.04100                         | 0             |
| 15/07/2011 | CAD/ R On 19 September 2011  | 6.60   | C            | Foreign Exchange Future | 0.68000   | 0.63100                         | 0             |
| 15/07/2011 | CAD/ R On 19 September 2011  | 6.90   | C            | Foreign Exchange Future | 0.40100   | 0.35800                         | 0             |
| 15/07/2011 | CAD/ R On 19 September 2011  | 7.95   | C            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 15/07/2011 | CAD/ R On 19 September 2011  | 7.95   | P            | Foreign Exchange Future | 0.68600   | 0.73500                         | 0             |
| 15/07/2011 | CAD/ R On 19 September 2011  | 6.90   | P            | Foreign Exchange Future | 0.02700   | 0.03400                         | 0             |
| 15/07/2011 | CAD/ R On 19 September 2011  | 6.60   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 15/07/2011 | CAD/ R On 19 September 2011  | 7.55   | P            | Foreign Exchange Future | 0.32500   | 0.36700                         | 0             |
| 15/07/2011 | CAD/ R On 19 September 2011  | 7.85   | P            | Foreign Exchange Future | 0.59100   | 0.63900                         | 0             |
| 15/07/2011 | CAD/ R On 19 September 2011  | 7.75   | P            | Foreign Exchange Future | 0.49900   | 0.54500                         | 0             |
| 15/07/2011 | CAD/ R On 19 September 2011  | 7.80   | P            | Foreign Exchange Future | 0.54500   | 0.59100                         | 0             |

| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2011 | CAD/ R On 19 September 2011        | 7.20   | P            | Foreign Exchange Future | 0.09900   | 0.12000                         | 0             |
| 15/07/2011 | CAD/ R On 19 September 2011        | 7.30   | P            | Foreign Exchange Future | 0.14800   | 0.17900                         | 0             |
| 15/07/2011 | CAD/ R On 19 September 2011        | 7.25   | P            | Foreign Exchange Future | 0.12000   | 0.14800                         | 0             |
| 15/07/2011 | CAD/ R On 19 December 2011         |        |              | Foreign Exchange Future | 7.35600   | 7.30490                         | 0             |
| 15/07/2011 | CAD/ R On 19 December 2011         | 7.25   | C            | Foreign Exchange Future | 0.28300   | 0.25400                         | 0             |
| 15/07/2011 | CAD/ R On 19 December 2011         | 7.30   | C            | Foreign Exchange Future | 0.25500   | 0.22800                         | 0             |
| 15/07/2011 | CAD/ R On 19 December 2011         | 7.20   | C            | Foreign Exchange Future | 0.31200   | 0.28200                         | 0             |
| 15/07/2011 | CAD/ R On 19 December 2011         | 7.65   | C            | Foreign Exchange Future | 0.13000   | 0.11800                         | 0             |
| 15/07/2011 | CAD/ R On 19 December 2011         | 6.80   | C            | Foreign Exchange Future | 0.60400   | 0.56200                         | 0             |
| 15/07/2011 | CAD/ R On 19 December 2011         | 7.60   | C            | Foreign Exchange Future | 0.14300   | 0.13000                         | 0             |
| 15/07/2011 | CAD/ R On 19 December 2011         | 6.85   | C            | Foreign Exchange Future | 0.56300   | 0.52200                         | 0             |
| 15/07/2011 | CAD/ R On 19 December 2011         | 7.40   | C            | Foreign Exchange Future | 0.20900   | 0.18900                         | 0             |
| 15/07/2011 | CAD/ R On 19 December 2011         | 6.90   | C            | Foreign Exchange Future | 0.52300   | 0.48300                         | 0             |
| 15/07/2011 | CAD/ R On 19 December 2011         | 7.45   | C            | Foreign Exchange Future | 0.19000   | 0.17200                         | 0             |
| 15/07/2011 | CAD/ R On 19 December 2011         | 7.45   | P            | Foreign Exchange Future | 0.28400   | 0.31700                         | 0             |
| 15/07/2011 | CAD/ R On 19 December 2011         | 6.90   | P            | Foreign Exchange Future | 0.06700   | 0.07800                         | 0             |
| 15/07/2011 | CAD/ R On 19 December 2011         | 7.40   | P            | Foreign Exchange Future | 0.25300   | 0.28400                         | 0             |
| 15/07/2011 | CAD/ R On 19 December 2011         | 6.85   | P            | Foreign Exchange Future | 0.05700   | 0.06700                         | 0             |
| 15/07/2011 | CAD/ R On 19 December 2011         | 7.60   | P            | Foreign Exchange Future | 0.38700   | 0.42500                         | 0             |
| 15/07/2011 | CAD/ R On 19 December 2011         | 6.80   | P            | Foreign Exchange Future | 0.04800   | 0.05700                         | 0             |
| 15/07/2011 | CAD/ R On 19 December 2011         | 7.65   | P            | Foreign Exchange Future | 0.42400   | 0.46300                         | 0             |
| 15/07/2011 | CAD/ R On 19 December 2011         | 7.20   | P            | Foreign Exchange Future | 0.15600   | 0.17700                         | 0             |
| 15/07/2011 | CAD/ R On 19 December 2011         | 7.30   | P            | Foreign Exchange Future | 0.19900   | 0.22300                         | 0             |
| 15/07/2011 | CAD/ R On 19 December 2011         | 7.25   | P            | Foreign Exchange Future | 0.17700   | 0.19900                         | 0             |
| 15/07/2011 | CF CANDO CAAD On 19 September 2011 |        |              | Can-Do Future           | 0.02620   | 0.02800                         | 22,388        |
| 15/07/2011 | CF CANDO CAAE On 19 September 2011 |        |              | Can-Do Future           | 0.14580   | 0.13670                         | 21,898        |
| 15/07/2011 | CHF / R On 19 September 2011       |        |              | Foreign Exchange Future | 8.54410   | 8.47120                         | 922           |
| 15/07/2011 | CHF / R On 19 September 2011       | 7.65   | C            | Foreign Exchange Future | 0.90600   | 0.83900                         | 0             |
| 15/07/2011 | CHF / R On 19 September 2011       | 7.70   | C            | Foreign Exchange Future | 0.86000   | 0.79300                         | 0             |
| 15/07/2011 | CHF / R On 19 September 2011       | 7.60   | C            | Foreign Exchange Future | 0.95400   | 0.88600                         | 0             |
| 15/07/2011 | CHF / R On 19 September 2011       | 8.40   | C            | Foreign Exchange Future | 0.30700   | 0.26500                         | 0             |
| 15/07/2011 | CHF / R On 19 September 2011       | 9.05   | C            | Foreign Exchange Future | 0.08100   | 0.06900                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2011 | CHF / R On 19 September 2011 | 9.00   | C            | Foreign Exchange Future | 0.09000   | 0.07700                         | 0             |
| 15/07/2011 | CHF / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.76800   | 0.70300                         | 0             |
| 15/07/2011 | CHF / R On 19 September 2011 | 8.95   | C            | Foreign Exchange Future | 0.10000   | 0.08500                         | 0             |
| 15/07/2011 | CHF / R On 19 September 2011 | 8.80   | C            | Foreign Exchange Future | 0.13700   | 0.11700                         | 0             |
| 15/07/2011 | CHF / R On 19 September 2011 | 8.85   | C            | Foreign Exchange Future | 0.12400   | 0.10600                         | 0             |
| 15/07/2011 | CHF / R On 19 September 2011 | 9.10   | C            | Foreign Exchange Future | 0.07200   | 0.06200                         | 0             |
| 15/07/2011 | CHF / R On 19 September 2011 | 9.25   | C            | Foreign Exchange Future | 0.05200   | 0.04400                         | 0             |
| 15/07/2011 | CHF / R On 19 September 2011 | 7.85   | C            | Foreign Exchange Future | 0.72300   | 0.66000                         | 0             |
| 15/07/2011 | CHF / R On 19 September 2011 | 7.85   | P            | Foreign Exchange Future | 0.02900   | 0.03900                         | 0             |
| 15/07/2011 | CHF / R On 19 September 2011 | 9.25   | P            | Foreign Exchange Future | 0.75800   | 0.82300                         | 0             |
| 15/07/2011 | CHF / R On 19 September 2011 | 9.10   | P            | Foreign Exchange Future | 0.62800   | 0.69100                         | 0             |
| 15/07/2011 | CHF / R On 19 September 2011 | 8.85   | P            | Foreign Exchange Future | 0.43000   | 0.48500                         | 0             |
| 15/07/2011 | CHF / R On 19 September 2011 | 8.80   | P            | Foreign Exchange Future | 0.39300   | 0.44600                         | 0             |
| 15/07/2011 | CHF / R On 19 September 2011 | 8.95   | P            | Foreign Exchange Future | 0.50600   | 0.56400                         | 0             |
| 15/07/2011 | CHF / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.02400   | 0.03200                         | 0             |
| 15/07/2011 | CHF / R On 19 September 2011 | 9.00   | P            | Foreign Exchange Future | 0.54600   | 0.60600                         | 0             |
| 15/07/2011 | CHF / R On 19 September 2011 | 9.05   | P            | Foreign Exchange Future | 0.58700   | 0.64800                         | 0             |
| 15/07/2011 | CHF / R On 19 September 2011 | 8.40   | P            | Foreign Exchange Future | 0.16300   | 0.19400                         | 0             |
| 15/07/2011 | CHF / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.01000   | 0.01500                         | 0             |
| 15/07/2011 | CHF / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.01600   | 0.02200                         | 0             |
| 15/07/2011 | CHF / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.01200   | 0.01800                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011  |        |              | Foreign Exchange Future | 8.66740   | 8.59300                         | 50            |
| 15/07/2011 | CHF / R On 19 December 2011  | 8.30   | C            | Foreign Exchange Future | 0.55100   | 0.50700                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011  | 8.35   | C            | Foreign Exchange Future | 0.52000   | 0.47900                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011  | 8.25   | C            | Foreign Exchange Future | 0.58200   | 0.53700                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011  | 8.50   | C            | Foreign Exchange Future | 0.43600   | 0.40000                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011  | 8.15   | C            | Foreign Exchange Future | 0.64900   | 0.60000                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011  | 7.90   | C            | Foreign Exchange Future | 0.83600   | 0.77900                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011  | 8.55   | C            | Foreign Exchange Future | 0.41100   | 0.37700                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011  | 8.90   | C            | Foreign Exchange Future | 0.27200   | 0.25000                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011  | 9.40   | C            | Foreign Exchange Future | 0.15300   | 0.14200                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011  | 9.15   | C            | Foreign Exchange Future | 0.20400   | 0.18800                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011  | 8.45   | C            | Foreign Exchange Future | 0.46300   | 0.42500                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.75800   | 0.70400                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 15/07/2011 | CHF / R On 19 December 2011 | 7.75   | C            | Foreign Exchange Future | 0.96100      | 0.89900                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 8.80   | C            | Foreign Exchange Future | 0.30500      | 0.28100                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 7.65   | C            | Foreign Exchange Future | 1.04900      | 0.98400                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 8.70   | C            | Foreign Exchange Future | 0.34300      | 0.31500                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 8.95   | C            | Foreign Exchange Future | 0.25600      | 0.23600                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 8.60   | C            | Foreign Exchange Future | 0.38600      | 0.35400                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 9.45   | C            | Foreign Exchange Future | 0.14500      | 0.13400                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 9.20   | C            | Foreign Exchange Future | 0.19200      | 0.17700                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 9.20   | P            | Foreign Exchange Future | 0.72500      | 0.78400                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 9.45   | P            | Foreign Exchange Future | 0.92800      | 0.99100                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 8.60   | P            | Foreign Exchange Future | 0.31900      | 0.36100                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 8.95   | P            | Foreign Exchange Future | 0.53900      | 0.59300                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 8.70   | P            | Foreign Exchange Future | 0.37600      | 0.42200                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 7.65   | P            | Foreign Exchange Future | 0.03200      | 0.04100                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 8.80   | P            | Foreign Exchange Future | 0.43800      | 0.48800                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 7.75   | P            | Foreign Exchange Future | 0.04400      | 0.05600                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.09100      | 0.11100                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 8.45   | P            | Foreign Exchange Future | 0.24600      | 0.28200                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 9.15   | P            | Foreign Exchange Future | 0.68700      | 0.74500                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 0.88600      | 0.94900                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 8.90   | P            | Foreign Exchange Future | 0.50500      | 0.55700                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 8.55   | P            | Foreign Exchange Future | 0.29400      | 0.33400                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.06900      | 0.08600                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.13200      | 0.15700                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.26900      | 0.30700                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.16500      | 0.19400                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.20300      | 0.23600                         | 0             |
| 15/07/2011 | CHF / R On 19 December 2011 | 8.30   | P            | Foreign Exchange Future | 0.18400      | 0.21400                         | 0             |
| 15/07/2011 | RAIN On 19 September 2011   |        |              | Foreign Exchange Future | 14,107.37000 | 14,044.94000                    | 0             |
| 15/07/2011 | YUAN/R On 19 September 2011 |        |              | Foreign Exchange Future | 1.07850      | 1.07310                         | 0             |
| 15/07/2011 | YUAN/R On 19 September 2011 | 1.10   | C            | Foreign Exchange Future | 0.01880      | 0.01710                         | 0             |
| 15/07/2011 | YUAN/R On 19 September 2011 | 1.05   | C            | Foreign Exchange Future | 0.04180      | 0.03840                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/07/2011 | YUAN/R On 19 September 2011 | 1.15   | C            | Foreign Exchange Future | 0.00820   | 0.00750                         | 0             |
| 15/07/2011 | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.07970   | 0.08440                         | 0             |
| 15/07/2011 | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.01330   | 0.01530                         | 0             |
| 15/07/2011 | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.04030   | 0.04400                         | 0             |
| 15/07/2011 | YUAN/R On 19 December 2011  |        |              | Foreign Exchange Future | 1.09540   | 1.09000                         | 0             |
| 15/07/2011 | YUAN/R On 19 December 2011  | 1.10   | C            | Foreign Exchange Future | 0.04170   | 0.03940                         | 0             |
| 15/07/2011 | YUAN/R On 19 December 2011  | 1.05   | C            | Foreign Exchange Future | 0.06690   | 0.06340                         | 0             |
| 15/07/2011 | YUAN/R On 19 December 2011  | 1.15   | C            | Foreign Exchange Future | 0.02600   | 0.02450                         | 0             |
| 15/07/2011 | YUAN/R On 19 December 2011  | 1.15   | P            | Foreign Exchange Future | 0.08060   | 0.08450                         | 0             |
| 15/07/2011 | YUAN/R On 19 December 2011  | 1.05   | P            | Foreign Exchange Future | 0.02150   | 0.02340                         | 0             |
| 15/07/2011 | YUAN/R On 19 December 2011  | 1.10   | P            | Foreign Exchange Future | 0.04630   | 0.04940                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.05790   | 6.96920                         | 297,379       |
| 18/07/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.02100   | 0.01800                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.01900   | 0.01600                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.02300   | 0.01900                         | 3,000         |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.03400   | 0.02800                         | 15,000        |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.08100   | 0.06600                         | 5,000         |
| 18/07/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.33500   | 0.27300                         | 980           |
| 18/07/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.26800   | 0.21300                         | 6,000         |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.07200   | 0.05900                         | 10,000        |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.05200   | 0.04200                         | 200           |
| 18/07/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.41000   | 0.34200                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.49200   | 0.41900                         | 6,060         |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.16200   | 0.13100                         | 6,060         |
| 18/07/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.10200   | 0.08200                         | 8,880         |
| 18/07/2011 | \$ / R On 19 September 2011 | 6.55   | C            | Foreign Exchange Future | 0.53500   | 0.45900                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.37200   | 0.30700                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.12800   | 0.10400                         | 6,000         |
| 18/07/2011 | \$ / R On 19 September 2011 | 6.85   | C            | Foreign Exchange Future | 0.30000   | 0.24200                         | 1,980         |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.06400   | 0.05300                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 6.95   | C            | Foreign Exchange Future | 0.23700   | 0.18600                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.65   | C            | Foreign Exchange Future | 0.04600   | 0.03800                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/07/2011 | \$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.14400   | 0.11700                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.20800   | 0.16600                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 6.40   | C            | Foreign Exchange Future | 0.67100   | 0.58900                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.75   | C            | Foreign Exchange Future | 0.03700   | 0.03100                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 5.75   | C            | Foreign Exchange Future | 1.30800   | 1.22000                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.25   | C            | Foreign Exchange Future | 0.11400   | 0.09200                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.05800   | 0.04700                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 5.80   | C            | Foreign Exchange Future | 1.25800   | 1.17000                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.01700   | 0.01500                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 5.85   | C            | Foreign Exchange Future | 1.20900   | 1.12000                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.70   | C            | Foreign Exchange Future | 0.04200   | 0.03500                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 6.30   | C            | Foreign Exchange Future | 0.76500   | 0.68100                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 5.70   | C            | Foreign Exchange Future | 1.35800   | 1.27000                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.18200   | 0.14700                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.45000   | 0.38000                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.35   | C            | Foreign Exchange Future | 0.09100   | 0.07400                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.90   | C            | Foreign Exchange Future | 0.02800   | 0.00000                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.90   | P            | Foreign Exchange Future | 0.87000   | 0.00000                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.35   | P            | Foreign Exchange Future | 0.38300   | 0.45500                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.04200   | 0.06100                         | 200           |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.17400   | 0.22800                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 6.30   | P            | Foreign Exchange Future | 0.00700   | 0.01200                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.68400   | 0.76600                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 1.10900   | 1.19600                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.55000   | 0.62800                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.25   | P            | Foreign Exchange Future | 0.30600   | 0.37300                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.75   | P            | Foreign Exchange Future | 0.72900   | 0.81200                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 6.40   | P            | Foreign Exchange Future | 0.01300   | 0.02000                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.15000   | 0.19700                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.23600   | 0.29800                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/07/2011 | \$ / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.63800   | 0.71900                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 6.95   | P            | Foreign Exchange Future | 0.12900   | 0.16700                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.50600   | 0.58400                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 6.55   | P            | Foreign Exchange Future | 0.02700   | 0.04000                         | 8,880         |
| 18/07/2011 | \$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.06400   | 0.08800                         | 1,980         |
| 18/07/2011 | \$ / R On 19 September 2011 | 6.85   | P            | Foreign Exchange Future | 0.09200   | 0.12300                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.27000   | 0.33500                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.34400   | 0.41300                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 2.74300   | 2.83200                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.20400   | 0.26200                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.05200   | 0.07300                         | 5,980         |
| 18/07/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.03400   | 0.05000                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.59400   | 0.67300                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.11000   | 0.14400                         | 10,000        |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.46400   | 0.54000                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.07700   | 0.10400                         | 10,000        |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.42300   | 0.49700                         | 2,800         |
| 18/07/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 0.96500   | 1.05000                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.77600   | 0.85900                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.06100   | 1.14700                         | 0             |
| 18/07/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.01300   | 1.09900                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.15170   | 7.06210                         | 47,668        |
| 18/07/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.22100   | 0.19300                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.20700   | 0.18100                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.23600   | 0.20700                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.52300   | 0.46000                         | 6,425         |
| 18/07/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.09700   | 0.08600                         | 2,962         |
| 18/07/2011 | \$ / R On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.36700   | 0.31600                         | 2,962         |
| 18/07/2011 | \$ / R On 19 December 2011  | 7.85   | C            | Foreign Exchange Future | 0.11600   | 0.00000                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011  | 7.80   | C            | Foreign Exchange Future | 0.12300   | 0.10900                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011  | 7.60   | C            | Foreign Exchange Future | 0.15900   | 0.13900                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.63300   | 0.56400                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011  | 5.85   | C            | Foreign Exchange Future | 1.30900   | 1.22100                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011  | 7.25   | C            | Foreign Exchange Future | 0.25300   | 0.22100                         | 5,000         |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/07/2011 | \$ / R On 19 December 2011 | 6.15   | C            | Foreign Exchange Future | 1.01900   | 0.93600                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 7.50   | C            | Foreign Exchange Future | 0.18100   | 0.15800                         | 500           |
| 18/07/2011 | \$ / R On 19 December 2011 | 6.45   | C            | Foreign Exchange Future | 0.75300   | 0.67800                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 6.40   | C            | Foreign Exchange Future | 0.79500   | 0.71900                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 6.25   | C            | Foreign Exchange Future | 0.92700   | 0.84700                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 8.05   | C            | Foreign Exchange Future | 0.09200   | 0.08200                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 5.95   | C            | Foreign Exchange Future | 1.21200   | 1.12400                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 7.45   | C            | Foreign Exchange Future | 0.19300   | 0.16900                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 6.70   | C            | Foreign Exchange Future | 0.55800   | 0.49300                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 6.80   | C            | Foreign Exchange Future | 0.48900   | 0.42900                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 7.90   | C            | Foreign Exchange Future | 0.10900   | 0.09700                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 7.70   | C            | Foreign Exchange Future | 0.14000   | 0.12300                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 6.85   | C            | Foreign Exchange Future | 0.45600   | 0.39800                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 6.30   | C            | Foreign Exchange Future | 0.88200   | 0.80300                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 6.35   | C            | Foreign Exchange Future | 0.83800   | 0.76100                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 6.00   | C            | Foreign Exchange Future | 1.16300   | 1.07600                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 6.00   | P            | Foreign Exchange Future | 0.01100   | 0.01400                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 6.35   | P            | Foreign Exchange Future | 0.03600   | 0.04900                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 6.30   | P            | Foreign Exchange Future | 0.03000   | 0.04100                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 6.85   | P            | Foreign Exchange Future | 0.15400   | 0.18600                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 7.70   | P            | Foreign Exchange Future | 0.68800   | 0.76100                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.85700   | 0.93500                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 6.80   | P            | Foreign Exchange Future | 0.13700   | 0.16700                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.10600   | 0.13100                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 7.45   | P            | Foreign Exchange Future | 0.49100   | 0.55700                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 5.95   | P            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 8.05   | P            | Foreign Exchange Future | 0.99000   | 1.07000                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.02500   | 0.03500                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 6.40   | P            | Foreign Exchange Future | 0.04300   | 0.05700                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 6.45   | P            | Foreign Exchange Future | 0.05100   | 0.06600                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 6.15   | P            | Foreign Exchange Future | 0.01700   | 0.02400                         | 5,000         |
| 18/07/2011 | \$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.52900   | 0.59600                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 5.85   | P            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.08100   | 0.10200                         | 5,000         |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/07/2011 | \$ / R On 19 December 2011 | 7.60   | P            | Foreign Exchange Future | 0.60700   | 0.67700                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 7.80   | P            | Foreign Exchange Future | 0.77100   | 0.84700                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 7.85   | P            | Foreign Exchange Future | 0.81400   | 0.00000                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 7.25   | P            | Foreign Exchange Future | 0.35100   | 0.40900                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.21500   | 0.25400                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.94500   | 1.02400                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.38400   | 0.44500                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 6.75   | P            | Foreign Exchange Future | 0.12100   | 0.14800                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 7.40   | P            | Foreign Exchange Future | 0.45500   | 0.51900                         | 0             |
| 18/07/2011 | \$ / R On 19 December 2011 | 7.35   | P            | Foreign Exchange Future | 0.41900   | 0.48100                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 7.24760   | 7.15730                         | 15,114        |
| 18/07/2011 | \$ / R On 19 March 2012    | 7.04   | C            | Foreign Exchange Future | 0.47700   | 0.42500                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012    | 7.09   | C            | Foreign Exchange Future | 0.45000   | 0.40000                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012    | 6.99   | C            | Foreign Exchange Future | 0.50500   | 0.45100                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 0.49700   | 0.44400                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012    | 7.15   | C            | Foreign Exchange Future | 0.41700   | 0.37000                         | 4,100         |
| 18/07/2011 | \$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 0.37000   | 0.33300                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012    | 6.80   | C            | Foreign Exchange Future | 0.61900   | 0.55800                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 0.39300   | 0.35100                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012    | 6.75   | C            | Foreign Exchange Future | 0.65200   | 0.59000                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012    | 7.55   | C            | Foreign Exchange Future | 0.27100   | 0.24400                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012    | 7.95   | C            | Foreign Exchange Future | 0.18400   | 0.16600                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012    | 7.40   | C            | Foreign Exchange Future | 0.31600   | 0.28500                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012    | 8.30   | C            | Foreign Exchange Future | 0.13500   | 0.12300                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012    | 6.70   | C            | Foreign Exchange Future | 0.68600   | 0.62200                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012    | 8.35   | C            | Foreign Exchange Future | 0.13000   | 0.11800                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012    | 6.85   | C            | Foreign Exchange Future | 0.58600   | 0.52800                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012    | 8.00   | C            | Foreign Exchange Future | 0.17600   | 0.15900                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012    | 7.10   | C            | Foreign Exchange Future | 0.44300   | 0.39300                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012    | 6.65   | C            | Foreign Exchange Future | 0.72200   | 0.65600                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012    | 7.45   | C            | Foreign Exchange Future | 0.30000   | 0.27000                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012    | 6.90   | C            | Foreign Exchange Future | 0.55500   | 0.00000                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012    | 7.35   | C            | Foreign Exchange Future | 0.33300   | 0.30000                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012    | 7.30   | C            | Foreign Exchange Future | 0.35100   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/07/2011 | \$ / R On 19 March 2012 | 8.20   | C            | Foreign Exchange Future | 0.14700   | 0.13400                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 7.85   | C            | Foreign Exchange Future | 0.20200   | 0.18300                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 7.05   | C            | Foreign Exchange Future | 0.46900   | 0.41800                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 6.60   | C            | Foreign Exchange Future | 0.75800   | 0.69100                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 7.80   | C            | Foreign Exchange Future | 0.21200   | 0.19100                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 8.05   | C            | Foreign Exchange Future | 0.16800   | 0.15200                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 7.90   | C            | Foreign Exchange Future | 0.19300   | 0.17400                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 8.15   | C            | Foreign Exchange Future | 0.15400   | 0.13900                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 8.15   | P            | Foreign Exchange Future | 1.05600   | 1.13200                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 7.90   | P            | Foreign Exchange Future | 0.84500   | 0.91700                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 8.05   | P            | Foreign Exchange Future | 0.97000   | 1.04500                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 7.80   | P            | Foreign Exchange Future | 0.76400   | 0.83400                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 6.60   | P            | Foreign Exchange Future | 0.11000   | 0.13400                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 7.05   | P            | Foreign Exchange Future | 0.27100   | 0.31100                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 7.85   | P            | Foreign Exchange Future | 0.80400   | 0.87600                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 8.20   | P            | Foreign Exchange Future | 1.09900   | 1.17700                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 7.30   | P            | Foreign Exchange Future | 0.40300   | 0.00000                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 7.35   | P            | Foreign Exchange Future | 0.43500   | 0.49300                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 6.90   | P            | Foreign Exchange Future | 0.20700   | 0.00000                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 7.45   | P            | Foreign Exchange Future | 0.50200   | 0.56300                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 6.65   | P            | Foreign Exchange Future | 0.12400   | 0.14900                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 7.10   | P            | Foreign Exchange Future | 0.29500   | 0.33600                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 8.00   | P            | Foreign Exchange Future | 0.92800   | 1.00200                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 6.85   | P            | Foreign Exchange Future | 0.18800   | 0.22100                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 8.35   | P            | Foreign Exchange Future | 1.23200   | 1.31100                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 6.70   | P            | Foreign Exchange Future | 0.13800   | 0.16500                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 8.30   | P            | Foreign Exchange Future | 1.18700   | 1.26600                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 7.40   | P            | Foreign Exchange Future | 0.46800   | 0.52800                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 7.95   | P            | Foreign Exchange Future | 0.88600   | 0.95900                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 7.55   | P            | Foreign Exchange Future | 0.57300   | 0.63700                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 6.75   | P            | Foreign Exchange Future | 0.15400   | 0.18300                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 7.20   | P            | Foreign Exchange Future | 0.34500   | 0.39400                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 6.80   | P            | Foreign Exchange Future | 0.17100   | 0.20100                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012 | 7.25   | P            | Foreign Exchange Future | 0.37200   | 0.42600                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/07/2011 | \$ / R On 19 March 2012     | 7.15   | P            | Foreign Exchange Future | 0.31900   | 0.36300                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.24900   | 0.28700                         | 1,000         |
| 18/07/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.24300   | 0.28000                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.28800   | 0.32900                         | 0             |
| 18/07/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.26500   | 0.30400                         | 0             |
| 18/07/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 7.34990   | 7.25910                         | 2,000         |
| 18/07/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 0.49100   | 0.44400                         | 0             |
| 18/07/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 0.46700   | 0.42500                         | 0             |
| 18/07/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 0.51500   | 0.46700                         | 0             |
| 18/07/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.36500   | 0.40800                         | 0             |
| 18/07/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.41700   | 0.46600                         | 0             |
| 18/07/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.39100   | 0.43500                         | 0             |
| 18/07/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.45580   | 7.36510                         | 0             |
| 18/07/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.63500   | 0.58500                         | 0             |
| 18/07/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.61000   | 0.56200                         | 0             |
| 18/07/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 0.58700   | 0.54000                         | 11,000        |
| 18/07/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 0.66100   | 0.61000                         | 13,000        |
| 18/07/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.35500   | 0.39500                         | 0             |
| 18/07/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.43100   | 0.47500                         | 0             |
| 18/07/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.40400   | 0.44700                         | 0             |
| 18/07/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.37900   | 0.42000                         | 0             |
| 18/07/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 7.55860   | 7.46820                         | 0             |
| 18/07/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 0.53200   | 0.49700                         | 0             |
| 18/07/2011 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.44200   | 0.41300                         | 300           |
| 18/07/2011 | \$ / R On 14 December 2012  | 7.65   | C            | Foreign Exchange Future | 0.54900   | 0.51300                         | 0             |
| 18/07/2011 | \$ / R On 14 December 2012  | 7.75   | C            | Foreign Exchange Future | 0.51500   | 0.48100                         | 0             |
| 18/07/2011 | \$ / R On 14 December 2012  | 7.75   | P            | Foreign Exchange Future | 0.70600   | 0.76300                         | 0             |
| 18/07/2011 | \$ / R On 14 December 2012  | 7.65   | P            | Foreign Exchange Future | 0.64000   | 0.69500                         | 0             |
| 18/07/2011 | \$ / R On 14 December 2012  | 8.00   | P            | Foreign Exchange Future | 0.88300   | 0.94500                         | 0             |
| 18/07/2011 | \$ / R On 14 December 2012  | 7.70   | P            | Foreign Exchange Future | 0.67300   | 0.72900                         | 0             |
| 18/07/2011 | \$ / R On 12 December 2014  |        |              | Foreign Exchange Future | 8.52380   | 8.43500                         | 0             |
| 18/07/2011 | \$ / R On 12 December 2014  | 8.50   | C            | Foreign Exchange Future | 1.11300   | 1.07300                         | 0             |
| 18/07/2011 | \$ / R On 12 December 2014  | 8.00   | C            | Foreign Exchange Future | 1.30500   | 1.25800                         | 200           |
| 18/07/2011 | \$ / R On 12 December 2014  | 8.45   | C            | Foreign Exchange Future | 1.13100   | 1.09000                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/07/2011 | \$ / R On 12 December 2014       | 8.55   | C            | Foreign Exchange Future | 1.09600   | 1.05600                         | 0             |
| 18/07/2011 | \$ / R On 12 December 2014       | 8.55   | P            | Foreign Exchange Future | 1.12200   | 1.17100                         | 0             |
| 18/07/2011 | \$ / R On 12 December 2014       | 8.45   | P            | Foreign Exchange Future | 1.05700   | 1.10500                         | 0             |
| 18/07/2011 | \$ / R On 12 December 2014       | 8.00   | P            | Foreign Exchange Future | 0.78100   | 0.82300                         | 0             |
| 18/07/2011 | \$ / R On 12 December 2014       | 8.50   | P            | Foreign Exchange Future | 1.08900   | 1.13800                         | 0             |
| 18/07/2011 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.32110   | 9.23230                         | 0             |
| 18/07/2011 | \$ / R On 14 December 2015       | 9.20   | C            | Foreign Exchange Future | 1.49700   | 1.45400                         | 0             |
| 18/07/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.47900   | 1.43700                         | 0             |
| 18/07/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.51500   | 1.47100                         | 0             |
| 18/07/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.34400   | 1.38900                         | 0             |
| 18/07/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.40800   | 1.45500                         | 0             |
| 18/07/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.37600   | 1.42200                         | 0             |
| 18/07/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 7.05790   | 6.96920                         | 417           |
| 18/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.16225   | 0.13116                         | 0             |
| 18/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.14438   | 0.11668                         | 0             |
| 18/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.18222   | 0.14746                         | 0             |
| 18/07/2011 | \$ / R MAXI On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.12845   | 0.10383                         | 50            |
| 18/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.17432   | 0.22826                         | 0             |
| 18/07/2011 | \$ / R MAXI On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.27055   | 0.33463                         | 0             |
| 18/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.23648   | 0.29748                         | 0             |
| 18/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.20435   | 0.26196                         | 0             |
| 18/07/2011 | \$ / R MAXI On 19 December 2011  |        |              | Foreign Exchange Future | 7.15170   | 7.06210                         | 15            |
| 18/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.36703   | 0.31595                         | 0             |
| 18/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | C            | Foreign Exchange Future | 0.34003   | 0.29132                         | 0             |
| 18/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | C            | Foreign Exchange Future | 0.39544   | 0.34200                         | 0             |
| 18/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | P            | Foreign Exchange Future | 0.19374   | 0.22990                         | 0             |
| 18/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | P            | Foreign Exchange Future | 0.23833   | 0.27922                         | 0             |
| 18/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | P            | Foreign Exchange Future | 0.21533   | 0.25385                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011       |        |              | Foreign Exchange Future | 11.29360  | 11.22470                        | 34,357        |
| 18/07/2011 | £ / R On 19 September 2011       | 11.50  | C            | Foreign Exchange Future | 0.16500   | 0.14500                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011       | 11.55  | C            | Foreign Exchange Future | 0.15000   | 0.13200                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011       | 11.45  | C            | Foreign Exchange Future | 0.18100   | 0.15900                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/07/2011 | £ / R On 19 September 2011 | 11.65  | C            | Foreign Exchange Future | 0.12300   | 0.10800                         | 8,945         |
| 18/07/2011 | £ / R On 19 September 2011 | 12.10  | C            | Foreign Exchange Future | 0.05100   | 0.04500                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 11.00  | C            | Foreign Exchange Future | 0.41900   | 0.37200                         | 3,455         |
| 18/07/2011 | £ / R On 19 September 2011 | 10.50  | C            | Foreign Exchange Future | 0.82400   | 0.76300                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 11.20  | C            | Foreign Exchange Future | 0.29200   | 0.25300                         | 1,200         |
| 18/07/2011 | £ / R On 19 September 2011 | 10.85  | C            | Foreign Exchange Future | 0.52900   | 0.47700                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 10.95  | C            | Foreign Exchange Future | 0.45400   | 0.40500                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 11.10  | C            | Foreign Exchange Future | 0.35200   | 0.30900                         | 630           |
| 18/07/2011 | £ / R On 19 September 2011 | 11.15  | C            | Foreign Exchange Future | 0.32200   | 0.28000                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 11.90  | C            | Foreign Exchange Future | 0.07600   | 0.06700                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 11.75  | C            | Foreign Exchange Future | 0.10200   | 0.08900                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 11.80  | C            | Foreign Exchange Future | 0.09200   | 0.08100                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 11.25  | C            | Foreign Exchange Future | 0.26500   | 0.23100                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 10.75  | C            | Foreign Exchange Future | 0.60800   | 0.55300                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 11.70  | C            | Foreign Exchange Future | 0.11200   | 0.09800                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 10.65  | C            | Foreign Exchange Future | 0.69200   | 0.63400                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 11.85  | C            | Foreign Exchange Future | 0.08400   | 0.07300                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 11.85  | P            | Foreign Exchange Future | 0.64000   | 0.69800                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 10.65  | P            | Foreign Exchange Future | 0.04800   | 0.05900                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 11.70  | P            | Foreign Exchange Future | 0.51800   | 0.57300                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 10.75  | P            | Foreign Exchange Future | 0.06400   | 0.07800                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 11.25  | P            | Foreign Exchange Future | 0.22100   | 0.25600                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 11.80  | P            | Foreign Exchange Future | 0.59800   | 0.65600                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 11.75  | P            | Foreign Exchange Future | 0.55800   | 0.61400                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 11.90  | P            | Foreign Exchange Future | 0.68200   | 0.74200                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 11.15  | P            | Foreign Exchange Future | 0.17800   | 0.20500                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 10.95  | P            | Foreign Exchange Future | 0.11000   | 0.13000                         | 1,200         |
| 18/07/2011 | £ / R On 19 September 2011 | 11.20  | P            | Foreign Exchange Future | 0.19800   | 0.22800                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 10.85  | P            | Foreign Exchange Future | 0.08500   | 0.10200                         | 630           |
| 18/07/2011 | £ / R On 19 September 2011 | 11.10  | P            | Foreign Exchange Future | 0.15800   | 0.18400                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 10.50  | P            | Foreign Exchange Future | 0.03000   | 0.03800                         | 5,490         |
| 18/07/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 0.85700   | 0.92000                         | 200           |
| 18/07/2011 | £ / R On 19 September 2011 | 11.00  | P            | Foreign Exchange Future | 0.12500   | 0.14700                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.47900   | 0.53300                         | 100           |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/07/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.33700   | 0.38400                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.40600   | 0.45700                         | 0             |
| 18/07/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.37100   | 0.42000                         | 200           |
| 18/07/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.43320  | 11.36360                        | 9,345         |
| 18/07/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.32500   | 0.29100                         | 0             |
| 18/07/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.30800   | 0.27600                         | 0             |
| 18/07/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.34200   | 0.30700                         | 0             |
| 18/07/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.18100   | 0.16000                         | 0             |
| 18/07/2011 | £ / R On 19 December 2011  | 11.30  | C            | Foreign Exchange Future | 0.47400   | 0.42600                         | 0             |
| 18/07/2011 | £ / R On 19 December 2011  | 11.90  | C            | Foreign Exchange Future | 0.24900   | 0.22200                         | 0             |
| 18/07/2011 | £ / R On 19 December 2011  | 10.70  | C            | Foreign Exchange Future | 0.85900   | 0.79900                         | 0             |
| 18/07/2011 | £ / R On 19 December 2011  | 11.75  | C            | Foreign Exchange Future | 0.29200   | 0.26100                         | 0             |
| 18/07/2011 | £ / R On 19 December 2011  | 10.50  | C            | Foreign Exchange Future | 1.01600   | 0.95300                         | 0             |
| 18/07/2011 | £ / R On 19 December 2011  | 10.50  | P            | Foreign Exchange Future | 0.08300   | 0.08900                         | 0             |
| 18/07/2011 | £ / R On 19 December 2011  | 11.75  | P            | Foreign Exchange Future | 0.60900   | 0.64700                         | 0             |
| 18/07/2011 | £ / R On 19 December 2011  | 10.70  | P            | Foreign Exchange Future | 0.12600   | 0.13500                         | 0             |
| 18/07/2011 | £ / R On 19 December 2011  | 11.90  | P            | Foreign Exchange Future | 0.71600   | 0.75800                         | 0             |
| 18/07/2011 | £ / R On 19 December 2011  | 11.30  | P            | Foreign Exchange Future | 0.34100   | 0.36200                         | 0             |
| 18/07/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 0.94800   | 0.99600                         | 250           |
| 18/07/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.50900   | 0.54300                         | 0             |
| 18/07/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.57500   | 0.61200                         | 0             |
| 18/07/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.54200   | 0.57700                         | 0             |
| 18/07/2011 | £ / R On 19 March 2012     |        |              | Foreign Exchange Future | 11.57690  | 11.50580                        | 2,832         |
| 18/07/2011 | £ / R On 19 March 2012     | 11.45  | C            | Foreign Exchange Future | 0.60200   | 0.56400                         | 0             |
| 18/07/2011 | £ / R On 19 March 2012     | 11.50  | C            | Foreign Exchange Future | 0.57800   | 0.54100                         | 0             |
| 18/07/2011 | £ / R On 19 March 2012     | 11.40  | C            | Foreign Exchange Future | 0.62700   | 0.58900                         | 0             |
| 18/07/2011 | £ / R On 19 March 2012     | 11.55  | C            | Foreign Exchange Future | 0.55400   | 0.52100                         | 0             |
| 18/07/2011 | £ / R On 19 March 2012     | 11.90  | C            | Foreign Exchange Future | 0.42300   | 0.39800                         | 0             |
| 18/07/2011 | £ / R On 19 March 2012     | 11.00  | C            | Foreign Exchange Future | 0.85600   | 0.80900                         | 0             |
| 18/07/2011 | £ / R On 19 March 2012     | 11.80  | C            | Foreign Exchange Future | 0.45600   | 0.43000                         | 0             |
| 18/07/2011 | £ / R On 19 March 2012     | 12.30  | C            | Foreign Exchange Future | 0.31200   | 0.29400                         | 0             |
| 18/07/2011 | £ / R On 19 March 2012     | 11.35  | C            | Foreign Exchange Future | 0.65300   | 0.61300                         | 0             |
| 18/07/2011 | £ / R On 19 March 2012     | 10.90  | C            | Foreign Exchange Future | 0.92100   | 0.87200                         | 0             |
| 18/07/2011 | £ / R On 19 March 2012     | 11.70  | C            | Foreign Exchange Future | 0.49200   | 0.46400                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/07/2011 | £ / R On 19 March 2012     | 11.10  | C            | Foreign Exchange Future | 0.79400   | 0.75000                         | 0             |
| 18/07/2011 | £ / R On 19 March 2012     | 11.10  | P            | Foreign Exchange Future | 0.31700   | 0.34400                         | 0             |
| 18/07/2011 | £ / R On 19 March 2012     | 11.70  | P            | Foreign Exchange Future | 0.61500   | 0.65800                         | 0             |
| 18/07/2011 | £ / R On 19 March 2012     | 10.90  | P            | Foreign Exchange Future | 0.24400   | 0.26600                         | 0             |
| 18/07/2011 | £ / R On 19 March 2012     | 11.35  | P            | Foreign Exchange Future | 0.42600   | 0.45700                         | 0             |
| 18/07/2011 | £ / R On 19 March 2012     | 12.30  | P            | Foreign Exchange Future | 1.03500   | 1.08800                         | 0             |
| 18/07/2011 | £ / R On 19 March 2012     | 11.80  | P            | Foreign Exchange Future | 0.67900   | 0.72400                         | 0             |
| 18/07/2011 | £ / R On 19 March 2012     | 11.00  | P            | Foreign Exchange Future | 0.27900   | 0.30300                         | 0             |
| 18/07/2011 | £ / R On 19 March 2012     | 11.90  | P            | Foreign Exchange Future | 0.74600   | 0.79200                         | 0             |
| 18/07/2011 | £ / R On 19 March 2012     | 11.55  | P            | Foreign Exchange Future | 0.52700   | 0.56500                         | 0             |
| 18/07/2011 | £ / R On 19 March 2012     | 11.40  | P            | Foreign Exchange Future | 0.45000   | 0.48300                         | 0             |
| 18/07/2011 | £ / R On 19 March 2012     | 11.50  | P            | Foreign Exchange Future | 0.50100   | 0.53500                         | 0             |
| 18/07/2011 | £ / R On 19 March 2012     | 11.45  | P            | Foreign Exchange Future | 0.47500   | 0.50800                         | 0             |
| 18/07/2011 | £ / R On 18 June 2012      |        |              | Foreign Exchange Future | 11.73040  | 11.65880                        | 0             |
| 18/07/2011 | £ / R On 18 June 2012      | 11.85  | C            | Foreign Exchange Future | 0.60600   | 0.57100                         | 0             |
| 18/07/2011 | £ / R On 18 June 2012      | 11.90  | C            | Foreign Exchange Future | 0.58700   | 0.55400                         | 0             |
| 18/07/2011 | £ / R On 18 June 2012      | 11.80  | C            | Foreign Exchange Future | 0.62500   | 0.58900                         | 0             |
| 18/07/2011 | £ / R On 18 June 2012      | 11.80  | P            | Foreign Exchange Future | 0.69500   | 0.73000                         | 0             |
| 18/07/2011 | £ / R On 18 June 2012      | 11.90  | P            | Foreign Exchange Future | 0.75700   | 0.79500                         | 0             |
| 18/07/2011 | £ / R On 18 June 2012      | 11.85  | P            | Foreign Exchange Future | 0.72600   | 0.76200                         | 0             |
| 18/07/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08920   | 0.08820                         | 12,416        |
| 18/07/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00935   | 0.00844                         | 0             |
| 18/07/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00245   | 0.00211                         | 0             |
| 18/07/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01921   | 0.01821                         | 0             |
| 18/07/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/07/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41080  | 11.41180                        | 0             |
| 18/07/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00001   | 0.00001                         | 0             |
| 18/07/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00325   | 0.00391                         | 0             |
| 18/07/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00015   | 0.00024                         | 0             |
| 18/07/2011 | ¥ / R On 19 December 2011  |        |              | Foreign Exchange Future | 0.09050   | 0.08940                         | 0             |
| 18/07/2011 | ¥ / R On 19 December 2011  | 0.08   | C            | Foreign Exchange Future | 0.01140   | 0.01048                         | 0             |
| 18/07/2011 | ¥ / R On 19 December 2011  | 0.07   | C            | Foreign Exchange Future | 0.02057   | 0.01948                         | 0             |
| 18/07/2011 | ¥ / R On 19 December 2011  | 0.09   | C            | Foreign Exchange Future | 0.00516   | 0.00464                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/07/2011 | ¥ / R On 19 December 2011  | 0.09   | P            | Foreign Exchange Future | 0.00466   | 0.00524                         | 0             |
| 18/07/2011 | ¥ / R On 19 December 2011  | 0.07   | P            | Foreign Exchange Future | 0.00007   | 0.00008                         | 0             |
| 18/07/2011 | ¥ / R On 19 December 2011  | 0.08   | P            | Foreign Exchange Future | 0.00090   | 0.00108                         | 0             |
| 18/07/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.87990   | 9.82440                         | 58,554        |
| 18/07/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.33400   | 0.29800                         | 0             |
| 18/07/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.30100   | 0.26700                         | 0             |
| 18/07/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.36900   | 0.33200                         | 0             |
| 18/07/2011 | € / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.24000   | 0.21000                         | 5,655         |
| 18/07/2011 | € / R On 19 September 2011 | 10.40  | C            | Foreign Exchange Future | 0.05500   | 0.05000                         | 3,590         |
| 18/07/2011 | € / R On 19 September 2011 | 9.30   | C            | Foreign Exchange Future | 0.61100   | 0.56400                         | 0             |
| 18/07/2011 | € / R On 19 September 2011 | 10.25  | C            | Foreign Exchange Future | 0.08100   | 0.07200                         | 6,195         |
| 18/07/2011 | € / R On 19 September 2011 | 10.00  | C            | Foreign Exchange Future | 0.14900   | 0.13300                         | 0             |
| 18/07/2011 | € / R On 19 September 2011 | 10.65  | C            | Foreign Exchange Future | 0.02900   | 0.02600                         | 0             |
| 18/07/2011 | € / R On 19 September 2011 | 9.40   | C            | Foreign Exchange Future | 0.52500   | 0.48100                         | 0             |
| 18/07/2011 | € / R On 19 September 2011 | 10.55  | C            | Foreign Exchange Future | 0.03800   | 0.03400                         | 0             |
| 18/07/2011 | € / R On 19 September 2011 | 10.60  | C            | Foreign Exchange Future | 0.03300   | 0.03000                         | 0             |
| 18/07/2011 | € / R On 19 September 2011 | 10.50  | C            | Foreign Exchange Future | 0.04300   | 0.03900                         | 0             |
| 18/07/2011 | € / R On 19 September 2011 | 10.50  | P            | Foreign Exchange Future | 0.66300   | 0.71500                         | 0             |
| 18/07/2011 | € / R On 19 September 2011 | 10.60  | P            | Foreign Exchange Future | 0.75300   | 0.80600                         | 0             |
| 18/07/2011 | € / R On 19 September 2011 | 10.55  | P            | Foreign Exchange Future | 0.70800   | 0.76000                         | 0             |
| 18/07/2011 | € / R On 19 September 2011 | 9.40   | P            | Foreign Exchange Future | 0.04500   | 0.05700                         | 0             |
| 18/07/2011 | € / R On 19 September 2011 | 10.65  | P            | Foreign Exchange Future | 0.79900   | 0.85200                         | 0             |
| 18/07/2011 | € / R On 19 September 2011 | 10.00  | P            | Foreign Exchange Future | 0.26900   | 0.30900                         | 0             |
| 18/07/2011 | € / R On 19 September 2011 | 10.25  | P            | Foreign Exchange Future | 0.45100   | 0.49800                         | 0             |
| 18/07/2011 | € / R On 19 September 2011 | 9.30   | P            | Foreign Exchange Future | 0.03100   | 0.04000                         | 6,195         |
| 18/07/2011 | € / R On 19 September 2011 | 10.40  | P            | Foreign Exchange Future | 0.57500   | 0.62600                         | 0             |
| 18/07/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.08900   | 0.10800                         | 2,065         |
| 18/07/2011 | € / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 0.16000   | 0.18600                         | 0             |
| 18/07/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.12100   | 0.14300                         | 0             |
| 18/07/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.10400   | 0.12400                         | 0             |
| 18/07/2011 | € / R On 19 December 2011  |        |              | Foreign Exchange Future | 9.98800   | 9.93100                         | 4,928         |
| 18/07/2011 | € / R On 19 December 2011  | 9.80   | C            | Foreign Exchange Future | 0.43100   | 0.39900                         | 0             |
| 18/07/2011 | € / R On 19 December 2011  | 9.85   | C            | Foreign Exchange Future | 0.40400   | 0.37300                         | 0             |



| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/07/2011 | € / R On 19 December 2011     | 9.75   | C            | Foreign Exchange Future | 0.45900   | 0.42700                         | 0             |
| 18/07/2011 | € / R On 19 December 2011     | 10.00  | C            | Foreign Exchange Future | 0.33000   | 0.30800                         | 0             |
| 18/07/2011 | € / R On 19 December 2011     | 9.55   | C            | Foreign Exchange Future | 0.58500   | 0.54800                         | 0             |
| 18/07/2011 | € / R On 19 December 2011     | 9.40   | C            | Foreign Exchange Future | 0.69200   | 0.65100                         | 0             |
| 18/07/2011 | € / R On 19 December 2011     | 9.30   | C            | Foreign Exchange Future | 0.76900   | 0.72600                         | 0             |
| 18/07/2011 | € / R On 19 December 2011     | 9.30   | P            | Foreign Exchange Future | 0.08100   | 0.09500                         | 0             |
| 18/07/2011 | € / R On 19 December 2011     | 9.40   | P            | Foreign Exchange Future | 0.10400   | 0.12000                         | 0             |
| 18/07/2011 | € / R On 19 December 2011     | 9.55   | P            | Foreign Exchange Future | 0.14700   | 0.16700                         | 0             |
| 18/07/2011 | € / R On 19 December 2011     | 10.00  | P            | Foreign Exchange Future | 0.34200   | 0.37700                         | 0             |
| 18/07/2011 | € / R On 19 December 2011     | 9.75   | P            | Foreign Exchange Future | 0.22100   | 0.24600                         | 0             |
| 18/07/2011 | € / R On 19 December 2011     | 9.85   | P            | Foreign Exchange Future | 0.26600   | 0.29200                         | 0             |
| 18/07/2011 | € / R On 19 December 2011     | 9.80   | P            | Foreign Exchange Future | 0.24300   | 0.26800                         | 0             |
| 18/07/2011 | € / R On 19 March 2012        |        |              | Foreign Exchange Future | 10.10170  | 10.04170                        | 8,503         |
| 18/07/2011 | € / R On 19 March 2012        | 10.10  | C            | Foreign Exchange Future | 0.43900   | 0.41400                         | 0             |
| 18/07/2011 | € / R On 19 March 2012        | 10.15  | C            | Foreign Exchange Future | 0.42000   | 0.39600                         | 0             |
| 18/07/2011 | € / R On 19 March 2012        | 10.05  | C            | Foreign Exchange Future | 0.46200   | 0.43400                         | 0             |
| 18/07/2011 | € / R On 19 March 2012        | 9.05   | C            | Foreign Exchange Future | 1.12600   | 1.07300                         | 0             |
| 18/07/2011 | € / R On 19 March 2012        | 10.25  | C            | Foreign Exchange Future | 0.38300   | 0.36100                         | 0             |
| 18/07/2011 | € / R On 19 March 2012        | 9.80   | C            | Foreign Exchange Future | 0.59300   | 0.55800                         | 0             |
| 18/07/2011 | € / R On 19 March 2012        | 9.00   | C            | Foreign Exchange Future | 1.17000   | 1.11700                         | 0             |
| 18/07/2011 | € / R On 19 March 2012        | 9.90   | C            | Foreign Exchange Future | 0.53800   | 0.50600                         | 0             |
| 18/07/2011 | € / R On 19 March 2012        | 10.60  | C            | Foreign Exchange Future | 0.27900   | 0.26400                         | 0             |
| 18/07/2011 | € / R On 19 March 2012        | 10.60  | P            | Foreign Exchange Future | 0.77700   | 0.82200                         | 0             |
| 18/07/2011 | € / R On 19 March 2012        | 9.90   | P            | Foreign Exchange Future | 0.33600   | 0.36400                         | 0             |
| 18/07/2011 | € / R On 19 March 2012        | 9.00   | P            | Foreign Exchange Future | 0.06800   | 0.07500                         | 0             |
| 18/07/2011 | € / R On 19 March 2012        | 9.80   | P            | Foreign Exchange Future | 0.29100   | 0.31600                         | 0             |
| 18/07/2011 | € / R On 19 March 2012        | 10.25  | P            | Foreign Exchange Future | 0.53100   | 0.56900                         | 0             |
| 18/07/2011 | € / R On 19 March 2012        | 9.05   | P            | Foreign Exchange Future | 0.07400   | 0.08100                         | 0             |
| 18/07/2011 | € / R On 19 March 2012        | 10.05  | P            | Foreign Exchange Future | 0.41000   | 0.44200                         | 0             |
| 18/07/2011 | € / R On 19 March 2012        | 10.15  | P            | Foreign Exchange Future | 0.46800   | 0.50400                         | 0             |
| 18/07/2011 | € / R On 19 March 2012        | 10.10  | P            | Foreign Exchange Future | 0.43700   | 0.47200                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.40210   | 7.36110                         | 25,454        |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.75700   | 0.71700                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.70900   | 0.66900                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.80600   | 0.76600                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.09300   | 0.08000                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.11100   | 0.09600                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.42800   | 0.39200                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.26300   | 0.23200                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.07800   | 0.06700                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.30200   | 0.26900                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | C            | Foreign Exchange Future | 0.01800   | 0.01600                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.66100   | 0.62100                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01500   | 0.01300                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.61300   | 0.57400                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.34200   | 0.30800                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.01300   | 0.01100                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.13100   | 0.11400                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.12900   | 0.15300                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 0.66100   | 0.70000                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 0.75700   | 0.79700                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.04000   | 0.04700                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 0.61300   | 0.65200                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | P            | Foreign Exchange Future | 0.56600   | 0.60500                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.05000   | 0.05800                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.22600   | 0.25600                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.06100   | 0.07100                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.02600   | 0.03100                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.15900   | 0.18500                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.19100   | 0.21900                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 18/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 18/07/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.42090   | 7.38080                         | 690           |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/07/2011 | AU\$ / R On 19 December 2011 | 6.65   | C            | Foreign Exchange Future | 0.79100   | 0.75500                         | 0             |
| 18/07/2011 | AU\$ / R On 19 December 2011 | 6.70   | C            | Foreign Exchange Future | 0.74500   | 0.71000                         | 0             |
| 18/07/2011 | AU\$ / R On 19 December 2011 | 6.60   | C            | Foreign Exchange Future | 0.83700   | 0.80000                         | 0             |
| 18/07/2011 | AU\$ / R On 19 December 2011 | 7.50   | C            | Foreign Exchange Future | 0.17500   | 0.16000                         | 0             |
| 18/07/2011 | AU\$ / R On 19 December 2011 | 7.30   | C            | Foreign Exchange Future | 0.27600   | 0.25400                         | 0             |
| 18/07/2011 | AU\$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.15500   | 0.17300                         | 0             |
| 18/07/2011 | AU\$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.25400   | 0.27900                         | 0             |
| 18/07/2011 | AU\$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.01600   | 0.01900                         | 0             |
| 18/07/2011 | AU\$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.02400   | 0.02900                         | 0             |
| 18/07/2011 | AU\$ / R On 19 December 2011 | 6.65   | P            | Foreign Exchange Future | 0.02000   | 0.02400                         | 0             |
| 18/07/2011 | AU\$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 7.44570   | 7.40510                         | 4             |
| 18/07/2011 | AU\$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 0.38200   | 0.35400                         | 0             |
| 18/07/2011 | AU\$ / R On 19 March 2012    | 7.30   | C            | Foreign Exchange Future | 0.35300   | 0.32500                         | 0             |
| 18/07/2011 | AU\$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 0.41300   | 0.38400                         | 0             |
| 18/07/2011 | AU\$ / R On 19 March 2012    | 7.40   | C            | Foreign Exchange Future | 0.29900   | 0.27300                         | 0             |
| 18/07/2011 | AU\$ / R On 19 March 2012    | 6.95   | C            | Foreign Exchange Future | 0.58700   | 0.55400                         | 0             |
| 18/07/2011 | AU\$ / R On 19 March 2012    | 7.75   | C            | Foreign Exchange Future | 0.17000   | 0.15400                         | 0             |
| 18/07/2011 | AU\$ / R On 19 March 2012    | 7.45   | C            | Foreign Exchange Future | 0.27400   | 0.25200                         | 0             |
| 18/07/2011 | AU\$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 0.55000   | 0.51800                         | 0             |
| 18/07/2011 | AU\$ / R On 19 March 2012    | 6.20   | C            | Foreign Exchange Future | 1.25800   | 1.21800                         | 0             |
| 18/07/2011 | AU\$ / R On 19 March 2012    | 6.20   | P            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 18/07/2011 | AU\$ / R On 19 March 2012    | 7.00   | P            | Foreign Exchange Future | 0.10400   | 0.11300                         | 0             |
| 18/07/2011 | AU\$ / R On 19 March 2012    | 7.45   | P            | Foreign Exchange Future | 0.27800   | 0.29700                         | 0             |
| 18/07/2011 | AU\$ / R On 19 March 2012    | 7.75   | P            | Foreign Exchange Future | 0.47400   | 0.49900                         | 0             |
| 18/07/2011 | AU\$ / R On 19 March 2012    | 6.95   | P            | Foreign Exchange Future | 0.09100   | 0.09900                         | 0             |
| 18/07/2011 | AU\$ / R On 19 March 2012    | 7.40   | P            | Foreign Exchange Future | 0.25300   | 0.26800                         | 0             |
| 18/07/2011 | AU\$ / R On 19 March 2012    | 7.20   | P            | Foreign Exchange Future | 0.16700   | 0.17900                         | 0             |
| 18/07/2011 | AU\$ / R On 19 March 2012    | 7.30   | P            | Foreign Exchange Future | 0.20700   | 0.22000                         | 0             |
| 18/07/2011 | AU\$ / R On 19 March 2012    | 7.25   | P            | Foreign Exchange Future | 0.18600   | 0.19900                         | 0             |
| 18/07/2011 | AU\$ / R On 14 December 2015 |        |              | Foreign Exchange Future | 8.46000   | 8.44090                         | 0             |
| 18/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | C            | Foreign Exchange Future | 1.54900   | 1.53400                         | 0             |
| 18/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | C            | Foreign Exchange Future | 1.51000   | 1.49600                         | 0             |
| 18/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | C            | Foreign Exchange Future | 1.58700   | 1.57200                         | 0             |
| 18/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | P            | Foreign Exchange Future | 0.37700   | 0.38100                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | P            | Foreign Exchange Future | 0.40000   | 0.40500                         | 0             |
| 18/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | P            | Foreign Exchange Future | 0.38900   | 0.39300                         | 0             |
| 18/07/2011 | CAD/ R On 19 September 2011  |        |              | Foreign Exchange Future | 7.32750   | 7.27410                         | 0             |
| 18/07/2011 | CAD/ R On 19 September 2011  | 7.25   | C            | Foreign Exchange Future | 0.18400   | 0.14400                         | 0             |
| 18/07/2011 | CAD/ R On 19 September 2011  | 7.30   | C            | Foreign Exchange Future | 0.15500   | 0.12200                         | 0             |
| 18/07/2011 | CAD/ R On 19 September 2011  | 7.20   | C            | Foreign Exchange Future | 0.21600   | 0.17300                         | 0             |
| 18/07/2011 | CAD/ R On 19 September 2011  | 7.80   | C            | Foreign Exchange Future | 0.02600   | 0.01900                         | 0             |
| 18/07/2011 | CAD/ R On 19 September 2011  | 7.75   | C            | Foreign Exchange Future | 0.03100   | 0.02300                         | 0             |
| 18/07/2011 | CAD/ R On 19 September 2011  | 7.85   | C            | Foreign Exchange Future | 0.02100   | 0.01500                         | 0             |
| 18/07/2011 | CAD/ R On 19 September 2011  | 7.55   | C            | Foreign Exchange Future | 0.06500   | 0.04900                         | 0             |
| 18/07/2011 | CAD/ R On 19 September 2011  | 6.60   | C            | Foreign Exchange Future | 0.73200   | 0.68000                         | 0             |
| 18/07/2011 | CAD/ R On 19 September 2011  | 6.90   | C            | Foreign Exchange Future | 0.45100   | 0.40100                         | 0             |
| 18/07/2011 | CAD/ R On 19 September 2011  | 7.95   | C            | Foreign Exchange Future | 0.01400   | 0.01000                         | 0             |
| 18/07/2011 | CAD/ R On 19 September 2011  | 7.95   | P            | Foreign Exchange Future | 0.63700   | 0.68600                         | 0             |
| 18/07/2011 | CAD/ R On 19 September 2011  | 6.90   | P            | Foreign Exchange Future | 0.02400   | 0.02700                         | 0             |
| 18/07/2011 | CAD/ R On 19 September 2011  | 6.60   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 18/07/2011 | CAD/ R On 19 September 2011  | 7.55   | P            | Foreign Exchange Future | 0.28800   | 0.32500                         | 0             |
| 18/07/2011 | CAD/ R On 19 September 2011  | 7.85   | P            | Foreign Exchange Future | 0.54400   | 0.59100                         | 0             |
| 18/07/2011 | CAD/ R On 19 September 2011  | 7.75   | P            | Foreign Exchange Future | 0.45400   | 0.49900                         | 0             |
| 18/07/2011 | CAD/ R On 19 September 2011  | 7.80   | P            | Foreign Exchange Future | 0.49900   | 0.54500                         | 0             |
| 18/07/2011 | CAD/ R On 19 September 2011  | 7.20   | P            | Foreign Exchange Future | 0.08900   | 0.09900                         | 0             |
| 18/07/2011 | CAD/ R On 19 September 2011  | 7.30   | P            | Foreign Exchange Future | 0.12800   | 0.14800                         | 0             |
| 18/07/2011 | CAD/ R On 19 September 2011  | 7.25   | P            | Foreign Exchange Future | 0.10700   | 0.12000                         | 0             |
| 18/07/2011 | CAD/ R On 19 December 2011   |        |              | Foreign Exchange Future | 7.40980   | 7.35600                         | 0             |
| 18/07/2011 | CAD/ R On 19 December 2011   | 7.25   | C            | Foreign Exchange Future | 0.31900   | 0.28300                         | 0             |
| 18/07/2011 | CAD/ R On 19 December 2011   | 7.30   | C            | Foreign Exchange Future | 0.28900   | 0.25500                         | 0             |
| 18/07/2011 | CAD/ R On 19 December 2011   | 7.20   | C            | Foreign Exchange Future | 0.35000   | 0.31200                         | 0             |
| 18/07/2011 | CAD/ R On 19 December 2011   | 7.65   | C            | Foreign Exchange Future | 0.14900   | 0.13000                         | 0             |
| 18/07/2011 | CAD/ R On 19 December 2011   | 6.80   | C            | Foreign Exchange Future | 0.65200   | 0.60400                         | 0             |
| 18/07/2011 | CAD/ R On 19 December 2011   | 7.60   | C            | Foreign Exchange Future | 0.16300   | 0.14300                         | 0             |
| 18/07/2011 | CAD/ R On 19 December 2011   | 6.85   | C            | Foreign Exchange Future | 0.61000   | 0.56300                         | 0             |
| 18/07/2011 | CAD/ R On 19 December 2011   | 7.40   | C            | Foreign Exchange Future | 0.23500   | 0.20900                         | 0             |
| 18/07/2011 | CAD/ R On 19 December 2011   | 6.90   | C            | Foreign Exchange Future | 0.56900   | 0.52300                         | 0             |

| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/07/2011 | CAD/ R On 19 December 2011         | 7.45   | C            | Foreign Exchange Future | 0.21500   | 0.19000                         | 0             |
| 18/07/2011 | CAD/ R On 19 December 2011         | 7.45   | P            | Foreign Exchange Future | 0.25500   | 0.28400                         | 0             |
| 18/07/2011 | CAD/ R On 19 December 2011         | 6.90   | P            | Foreign Exchange Future | 0.05900   | 0.06700                         | 0             |
| 18/07/2011 | CAD/ R On 19 December 2011         | 7.40   | P            | Foreign Exchange Future | 0.22500   | 0.25300                         | 0             |
| 18/07/2011 | CAD/ R On 19 December 2011         | 6.85   | P            | Foreign Exchange Future | 0.05000   | 0.05700                         | 0             |
| 18/07/2011 | CAD/ R On 19 December 2011         | 7.60   | P            | Foreign Exchange Future | 0.35300   | 0.38700                         | 0             |
| 18/07/2011 | CAD/ R On 19 December 2011         | 6.80   | P            | Foreign Exchange Future | 0.04200   | 0.04800                         | 0             |
| 18/07/2011 | CAD/ R On 19 December 2011         | 7.65   | P            | Foreign Exchange Future | 0.38900   | 0.42400                         | 0             |
| 18/07/2011 | CAD/ R On 19 December 2011         | 7.20   | P            | Foreign Exchange Future | 0.14000   | 0.15600                         | 0             |
| 18/07/2011 | CAD/ R On 19 December 2011         | 7.30   | P            | Foreign Exchange Future | 0.17900   | 0.19900                         | 0             |
| 18/07/2011 | CAD/ R On 19 December 2011         | 7.25   | P            | Foreign Exchange Future | 0.15900   | 0.17700                         | 0             |
| 18/07/2011 | CF CANDO CAAD On 19 September 2011 |        |              | Can-Do Future           | 0.01920   | 0.02620                         | 22,388        |
| 18/07/2011 | CF CANDO CAAE On 19 September 2011 |        |              | Can-Do Future           | 0.17680   | 0.14580                         | 21,898        |
| 18/07/2011 | CHF / R On 19 September 2011       |        |              | Foreign Exchange Future | 8.63240   | 8.54410                         | 922           |
| 18/07/2011 | CHF / R On 19 September 2011       | 7.65   | C            | Foreign Exchange Future | 0.99100   | 0.90600                         | 0             |
| 18/07/2011 | CHF / R On 19 September 2011       | 7.70   | C            | Foreign Exchange Future | 0.94300   | 0.86000                         | 0             |
| 18/07/2011 | CHF / R On 19 September 2011       | 7.60   | C            | Foreign Exchange Future | 1.04000   | 0.95400                         | 0             |
| 18/07/2011 | CHF / R On 19 September 2011       | 8.40   | C            | Foreign Exchange Future | 0.36100   | 0.30700                         | 0             |
| 18/07/2011 | CHF / R On 19 September 2011       | 9.05   | C            | Foreign Exchange Future | 0.09500   | 0.08100                         | 0             |
| 18/07/2011 | CHF / R On 19 September 2011       | 9.00   | C            | Foreign Exchange Future | 0.10600   | 0.09000                         | 0             |
| 18/07/2011 | CHF / R On 19 September 2011       | 7.80   | C            | Foreign Exchange Future | 0.84900   | 0.76800                         | 0             |
| 18/07/2011 | CHF / R On 19 September 2011       | 8.95   | C            | Foreign Exchange Future | 0.11800   | 0.10000                         | 0             |
| 18/07/2011 | CHF / R On 19 September 2011       | 8.80   | C            | Foreign Exchange Future | 0.16200   | 0.13700                         | 0             |
| 18/07/2011 | CHF / R On 19 September 2011       | 8.85   | C            | Foreign Exchange Future | 0.14600   | 0.12400                         | 0             |
| 18/07/2011 | CHF / R On 19 September 2011       | 9.10   | C            | Foreign Exchange Future | 0.08600   | 0.07200                         | 0             |
| 18/07/2011 | CHF / R On 19 September 2011       | 9.25   | C            | Foreign Exchange Future | 0.06200   | 0.05200                         | 0             |
| 18/07/2011 | CHF / R On 19 September 2011       | 7.85   | C            | Foreign Exchange Future | 0.80200   | 0.72300                         | 0             |
| 18/07/2011 | CHF / R On 19 September 2011       | 7.85   | P            | Foreign Exchange Future | 0.02000   | 0.02900                         | 0             |
| 18/07/2011 | CHF / R On 19 September 2011       | 9.25   | P            | Foreign Exchange Future | 0.68000   | 0.75800                         | 0             |
| 18/07/2011 | CHF / R On 19 September 2011       | 9.10   | P            | Foreign Exchange Future | 0.55400   | 0.62800                         | 0             |
| 18/07/2011 | CHF / R On 19 September 2011       | 8.85   | P            | Foreign Exchange Future | 0.36400   | 0.43000                         | 0             |
| 18/07/2011 | CHF / R On 19 September 2011       | 8.80   | P            | Foreign Exchange Future | 0.33000   | 0.39300                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/07/2011 | CHF / R On 19 September 2011 | 8.95   | P            | Foreign Exchange Future | 0.43600   | 0.50600                         | 0             |
| 18/07/2011 | CHF / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.01700   | 0.02400                         | 0             |
| 18/07/2011 | CHF / R On 19 September 2011 | 9.00   | P            | Foreign Exchange Future | 0.47400   | 0.54600                         | 0             |
| 18/07/2011 | CHF / R On 19 September 2011 | 9.05   | P            | Foreign Exchange Future | 0.51300   | 0.58700                         | 0             |
| 18/07/2011 | CHF / R On 19 September 2011 | 8.40   | P            | Foreign Exchange Future | 0.12900   | 0.16300                         | 0             |
| 18/07/2011 | CHF / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 18/07/2011 | CHF / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.01100   | 0.01600                         | 0             |
| 18/07/2011 | CHF / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011  |        |              | Foreign Exchange Future | 8.75780   | 8.66740                         | 50            |
| 18/07/2011 | CHF / R On 19 December 2011  | 8.30   | C            | Foreign Exchange Future | 0.61200   | 0.55100                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011  | 8.35   | C            | Foreign Exchange Future | 0.57900   | 0.52000                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011  | 8.25   | C            | Foreign Exchange Future | 0.64500   | 0.58200                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011  | 8.50   | C            | Foreign Exchange Future | 0.48900   | 0.43600                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011  | 8.15   | C            | Foreign Exchange Future | 0.71600   | 0.64900                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011  | 7.90   | C            | Foreign Exchange Future | 0.91200   | 0.83600                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011  | 8.55   | C            | Foreign Exchange Future | 0.46100   | 0.41100                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011  | 8.90   | C            | Foreign Exchange Future | 0.30500   | 0.27200                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011  | 9.40   | C            | Foreign Exchange Future | 0.17200   | 0.15300                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011  | 9.15   | C            | Foreign Exchange Future | 0.22800   | 0.20400                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011  | 8.45   | C            | Foreign Exchange Future | 0.51800   | 0.46300                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.83100   | 0.75800                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011  | 7.75   | C            | Foreign Exchange Future | 1.04100   | 0.96100                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011  | 8.80   | C            | Foreign Exchange Future | 0.34200   | 0.30500                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011  | 7.65   | C            | Foreign Exchange Future | 1.13600   | 1.04900                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011  | 8.70   | C            | Foreign Exchange Future | 0.38500   | 0.34300                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011  | 8.95   | C            | Foreign Exchange Future | 0.28700   | 0.25600                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011  | 8.60   | C            | Foreign Exchange Future | 0.43500   | 0.38600                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011  | 9.45   | C            | Foreign Exchange Future | 0.16200   | 0.14500                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011  | 9.20   | C            | Foreign Exchange Future | 0.21600   | 0.19200                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011  | 9.20   | P            | Foreign Exchange Future | 0.65800   | 0.72500                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011  | 9.45   | P            | Foreign Exchange Future | 0.85400   | 0.92800                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011  | 8.60   | P            | Foreign Exchange Future | 0.27700   | 0.31900                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011  | 8.95   | P            | Foreign Exchange Future | 0.47900   | 0.53900                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011  | 8.70   | P            | Foreign Exchange Future | 0.32700   | 0.37600                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 18/07/2011 | CHF / R On 19 December 2011 | 7.65   | P            | Foreign Exchange Future | 0.02800      | 0.03200                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011 | 8.80   | P            | Foreign Exchange Future | 0.38400      | 0.43800                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011 | 7.75   | P            | Foreign Exchange Future | 0.03300      | 0.04400                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.07300      | 0.09100                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011 | 8.45   | P            | Foreign Exchange Future | 0.21000      | 0.24600                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011 | 9.15   | P            | Foreign Exchange Future | 0.62000      | 0.68700                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 0.81400      | 0.88600                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011 | 8.90   | P            | Foreign Exchange Future | 0.44700      | 0.50500                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011 | 8.55   | P            | Foreign Exchange Future | 0.25300      | 0.29400                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.05400      | 0.06900                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.10800      | 0.13200                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.23100      | 0.26900                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.13700      | 0.16500                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.17100      | 0.20300                         | 0             |
| 18/07/2011 | CHF / R On 19 December 2011 | 8.30   | P            | Foreign Exchange Future | 0.15400      | 0.18400                         | 0             |
| 18/07/2011 | RAIN On 19 September 2011   |        |              | Foreign Exchange Future | 14,231.07000 | 14,107.37000                    | 0             |
| 18/07/2011 | YUAN/R On 19 September 2011 |        |              | Foreign Exchange Future | 1.09080      | 1.07850                         | 0             |
| 18/07/2011 | YUAN/R On 19 September 2011 | 1.10   | C            | Foreign Exchange Future | 0.02300      | 0.01880                         | 0             |
| 18/07/2011 | YUAN/R On 19 September 2011 | 1.05   | C            | Foreign Exchange Future | 0.05020      | 0.04180                         | 0             |
| 18/07/2011 | YUAN/R On 19 September 2011 | 1.15   | C            | Foreign Exchange Future | 0.01010      | 0.00820                         | 0             |
| 18/07/2011 | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.06930      | 0.07970                         | 0             |
| 18/07/2011 | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.00940      | 0.01330                         | 0             |
| 18/07/2011 | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.03220      | 0.04030                         | 0             |
| 18/07/2011 | YUAN/R On 19 December 2011  |        |              | Foreign Exchange Future | 1.10730      | 1.09540                         | 0             |
| 18/07/2011 | YUAN/R On 19 December 2011  | 1.10   | C            | Foreign Exchange Future | 0.04710      | 0.04170                         | 0             |
| 18/07/2011 | YUAN/R On 19 December 2011  | 1.05   | C            | Foreign Exchange Future | 0.07490      | 0.06690                         | 0             |
| 18/07/2011 | YUAN/R On 19 December 2011  | 1.15   | C            | Foreign Exchange Future | 0.02940      | 0.02600                         | 0             |
| 18/07/2011 | YUAN/R On 19 December 2011  | 1.15   | P            | Foreign Exchange Future | 0.07210      | 0.08060                         | 0             |
| 18/07/2011 | YUAN/R On 19 December 2011  | 1.05   | P            | Foreign Exchange Future | 0.01760      | 0.02150                         | 0             |
| 18/07/2011 | YUAN/R On 19 December 2011  | 1.10   | P            | Foreign Exchange Future | 0.03980      | 0.04630                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.99150      | 7.05790                         | 291,894       |
| 19/07/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.01600      | 0.02100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.01500   | 0.01900                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01800   | 0.02300                         | 3,000         |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.02600   | 0.03400                         | 15,000        |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.06400   | 0.08100                         | 5,000         |
| 19/07/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.28500   | 0.33500                         | 980           |
| 19/07/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.22200   | 0.26800                         | 6,000         |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.04000   | 0.05200                         | 200           |
| 19/07/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.35600   | 0.41000                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.05700   | 0.07200                         | 10,000        |
| 19/07/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.43500   | 0.49200                         | 6,060         |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.13200   | 0.16200                         | 6,060         |
| 19/07/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.08100   | 0.10200                         | 8,880         |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.10300   | 0.12800                         | 6,000         |
| 19/07/2011 | \$ / R On 19 September 2011 | 6.55   | C            | Foreign Exchange Future | 0.47600   | 0.53500                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.32000   | 0.37200                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 6.85   | C            | Foreign Exchange Future | 0.25300   | 0.30000                         | 1,980         |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.05100   | 0.06400                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 6.95   | C            | Foreign Exchange Future | 0.19400   | 0.23700                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.65   | C            | Foreign Exchange Future | 0.03600   | 0.04600                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.11700   | 0.14400                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.16800   | 0.20800                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 6.40   | C            | Foreign Exchange Future | 0.60900   | 0.67100                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.75   | C            | Foreign Exchange Future | 0.02900   | 0.03700                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 5.75   | C            | Foreign Exchange Future | 1.24200   | 1.30800                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.25   | C            | Foreign Exchange Future | 0.09200   | 0.11400                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.04500   | 0.05800                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 5.80   | C            | Foreign Exchange Future | 1.19200   | 1.25800                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.01300   | 0.01700                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 5.85   | C            | Foreign Exchange Future | 1.14200   | 1.20900                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.70   | C            | Foreign Exchange Future | 0.03200   | 0.04200                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.35   | C            | Foreign Exchange Future | 0.07200   | 0.09100                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.90   | C            | Foreign Exchange Future | 0.02100   | 0.02800                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 6.30   | C            | Foreign Exchange Future | 0.70200   | 0.76500                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | \$ / R On 19 September 2011 | 5.70   | C            | Foreign Exchange Future | 1.29200   | 1.35800                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.14900   | 0.18200                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.39500   | 0.45000                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.05400   | 0.04200                         | 200           |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.20800   | 0.17400                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 6.30   | P            | Foreign Exchange Future | 0.01100   | 0.00700                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.90   | P            | Foreign Exchange Future | 0.93000   | 0.87000                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.35   | P            | Foreign Exchange Future | 0.43100   | 0.38300                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.74100   | 0.68400                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 1.17200   | 1.10900                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 5.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.60400   | 0.55000                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.25   | P            | Foreign Exchange Future | 0.35100   | 0.30600                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.75   | P            | Foreign Exchange Future | 0.78800   | 0.72900                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 6.40   | P            | Foreign Exchange Future | 0.01800   | 0.01300                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.17700   | 0.15000                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.27600   | 0.23600                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.69500   | 0.63800                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 6.95   | P            | Foreign Exchange Future | 0.15300   | 0.12900                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.56000   | 0.50600                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.07900   | 0.06400                         | 1,980         |
| 19/07/2011 | \$ / R On 19 September 2011 | 6.85   | P            | Foreign Exchange Future | 0.11200   | 0.09200                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 6.55   | P            | Foreign Exchange Future | 0.03500   | 0.02700                         | 8,880         |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.31200   | 0.27000                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.39000   | 0.34400                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 2.80900   | 2.74300                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.24100   | 0.20400                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.64900   | 0.59400                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.06500   | 0.05200                         | 5,980         |
| 19/07/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.04400   | 0.03400                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.13100   | 0.11000                         | 10,000        |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.51600   | 0.46400                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.09400   | 0.07700                         | 10,000        |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.47300   | 0.42300                         | 2,800         |
| 19/07/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.02700   | 0.96500                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.83500   | 0.77600                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.12400   | 1.06100                         | 0             |
| 19/07/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.07500   | 1.01300                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.08460   | 7.15170                         | 47,153        |
| 19/07/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.19500   | 0.22100                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011  | 5.85   | C            | Foreign Exchange Future | 1.24300   | 1.30900                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011  | 7.85   | C            | Foreign Exchange Future | 0.10200   | 0.11600                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011  | 7.70   | C            | Foreign Exchange Future | 0.12300   | 0.14000                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011  | 6.85   | C            | Foreign Exchange Future | 0.41000   | 0.45600                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011  | 6.30   | C            | Foreign Exchange Future | 0.82100   | 0.88200                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011  | 6.35   | C            | Foreign Exchange Future | 0.77800   | 0.83800                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011  | 6.00   | C            | Foreign Exchange Future | 1.09700   | 1.16300                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011  | 7.80   | C            | Foreign Exchange Future | 0.10800   | 0.12300                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011  | 7.60   | C            | Foreign Exchange Future | 0.13900   | 0.15900                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.57800   | 0.63300                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.18200   | 0.20700                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.20900   | 0.23600                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.47300   | 0.52300                         | 6,425         |
| 19/07/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.08500   | 0.09700                         | 2,962         |
| 19/07/2011 | \$ / R On 19 December 2011  | 7.25   | C            | Foreign Exchange Future | 0.22400   | 0.25300                         | 5,000         |
| 19/07/2011 | \$ / R On 19 December 2011  | 6.15   | C            | Foreign Exchange Future | 0.95600   | 1.01900                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.32500   | 0.36700                         | 2,962         |
| 19/07/2011 | \$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.15900   | 0.18100                         | 500           |
| 19/07/2011 | \$ / R On 19 December 2011  | 6.45   | C            | Foreign Exchange Future | 0.69500   | 0.75300                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011  | 6.40   | C            | Foreign Exchange Future | 0.73600   | 0.79500                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011  | 6.25   | C            | Foreign Exchange Future | 0.86500   | 0.92700                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011  | 8.05   | C            | Foreign Exchange Future | 0.08100   | 0.09200                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011  | 5.95   | C            | Foreign Exchange Future | 1.14600   | 1.21200                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011  | 7.45   | C            | Foreign Exchange Future | 0.17000   | 0.19300                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.50700   | 0.55800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | \$ / R On 19 December 2011 | 6.80   | C            | Foreign Exchange Future | 0.44100   | 0.48900                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 7.90   | C            | Foreign Exchange Future | 0.09600   | 0.10900                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.91100   | 0.85700                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 6.80   | P            | Foreign Exchange Future | 0.15600   | 0.13700                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.12200   | 0.10600                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 7.45   | P            | Foreign Exchange Future | 0.53500   | 0.49100                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 5.95   | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 8.05   | P            | Foreign Exchange Future | 1.04600   | 0.99000                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.03000   | 0.02500                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 6.40   | P            | Foreign Exchange Future | 0.05100   | 0.04300                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 6.45   | P            | Foreign Exchange Future | 0.06000   | 0.05100                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 7.25   | P            | Foreign Exchange Future | 0.38900   | 0.35100                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 6.15   | P            | Foreign Exchange Future | 0.02100   | 0.01700                         | 5,000         |
| 19/07/2011 | \$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.57400   | 0.52900                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.24000   | 0.21500                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 1.00000   | 0.94500                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.42400   | 0.38400                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 6.75   | P            | Foreign Exchange Future | 0.13800   | 0.12100                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 7.40   | P            | Foreign Exchange Future | 0.49700   | 0.45500                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.09300   | 0.08100                         | 5,000         |
| 19/07/2011 | \$ / R On 19 December 2011 | 7.60   | P            | Foreign Exchange Future | 0.65400   | 0.60700                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 7.80   | P            | Foreign Exchange Future | 0.82300   | 0.77100                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 6.00   | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 6.35   | P            | Foreign Exchange Future | 0.04300   | 0.03600                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 6.30   | P            | Foreign Exchange Future | 0.03600   | 0.03000                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 6.85   | P            | Foreign Exchange Future | 0.17500   | 0.15400                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 7.70   | P            | Foreign Exchange Future | 0.73800   | 0.68800                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 7.85   | P            | Foreign Exchange Future | 0.86700   | 0.81400                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 5.85   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 19/07/2011 | \$ / R On 19 December 2011 | 7.35   | P            | Foreign Exchange Future | 0.46000   | 0.41900                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 7.18040   | 7.24760                         | 16,114        |
| 19/07/2011 | \$ / R On 19 March 2012    | 7.04   | C            | Foreign Exchange Future | 0.43500   | 0.47700                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012    | 7.09   | C            | Foreign Exchange Future | 0.41000   | 0.45000                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012    | 6.99   | C            | Foreign Exchange Future | 0.46200   | 0.50500                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | \$ / R On 19 March 2012 | 7.00   | C            | Foreign Exchange Future | 0.45400   | 0.49700                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 7.15   | C            | Foreign Exchange Future | 0.37900   | 0.41700                         | 4,100         |
| 19/07/2011 | \$ / R On 19 March 2012 | 7.25   | C            | Foreign Exchange Future | 0.33700   | 0.37000                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 6.80   | C            | Foreign Exchange Future | 0.57100   | 0.61900                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 7.20   | C            | Foreign Exchange Future | 0.35600   | 0.39300                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 6.75   | C            | Foreign Exchange Future | 0.60300   | 0.65200                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 7.55   | C            | Foreign Exchange Future | 0.24600   | 0.27100                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 7.95   | C            | Foreign Exchange Future | 0.16700   | 0.18400                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 7.40   | C            | Foreign Exchange Future | 0.28800   | 0.31600                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 8.30   | C            | Foreign Exchange Future | 0.12300   | 0.13500                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 6.70   | C            | Foreign Exchange Future | 0.63600   | 0.68600                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 8.35   | C            | Foreign Exchange Future | 0.11800   | 0.13000                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 6.85   | C            | Foreign Exchange Future | 0.54000   | 0.58600                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 8.00   | C            | Foreign Exchange Future | 0.15900   | 0.17600                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 7.10   | C            | Foreign Exchange Future | 0.40300   | 0.44300                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 6.65   | C            | Foreign Exchange Future | 0.67000   | 0.72200                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 7.45   | C            | Foreign Exchange Future | 0.27300   | 0.30000                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 8.20   | C            | Foreign Exchange Future | 0.13300   | 0.14700                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 7.85   | C            | Foreign Exchange Future | 0.18300   | 0.20200                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 7.05   | C            | Foreign Exchange Future | 0.42800   | 0.46900                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 6.60   | C            | Foreign Exchange Future | 0.70600   | 0.75800                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 7.80   | C            | Foreign Exchange Future | 0.19200   | 0.21200                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 8.05   | C            | Foreign Exchange Future | 0.15200   | 0.16800                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 7.90   | C            | Foreign Exchange Future | 0.17500   | 0.19300                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 8.15   | C            | Foreign Exchange Future | 0.13900   | 0.15400                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 7.35   | C            | Foreign Exchange Future | 0.30300   | 0.33300                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 7.30   | C            | Foreign Exchange Future | 0.32000   | 0.35100                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 6.90   | C            | Foreign Exchange Future | 0.51000   | 0.55500                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 6.90   | P            | Foreign Exchange Future | 0.23000   | 0.20700                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 7.30   | P            | Foreign Exchange Future | 0.44000   | 0.40300                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 7.35   | P            | Foreign Exchange Future | 0.47300   | 0.43500                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 8.15   | P            | Foreign Exchange Future | 1.10900   | 1.05600                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 7.90   | P            | Foreign Exchange Future | 0.89500   | 0.84500                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012 | 8.05   | P            | Foreign Exchange Future | 1.02200   | 0.97000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | \$ / R On 19 March 2012     | 7.80   | P            | Foreign Exchange Future | 0.81200   | 0.76400                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012     | 6.60   | P            | Foreign Exchange Future | 0.12600   | 0.11000                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012     | 7.05   | P            | Foreign Exchange Future | 0.29800   | 0.27100                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012     | 7.85   | P            | Foreign Exchange Future | 0.85300   | 0.80400                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012     | 8.20   | P            | Foreign Exchange Future | 1.15300   | 1.09900                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012     | 7.45   | P            | Foreign Exchange Future | 0.54300   | 0.50200                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012     | 6.65   | P            | Foreign Exchange Future | 0.14000   | 0.12400                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012     | 7.10   | P            | Foreign Exchange Future | 0.32300   | 0.29500                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012     | 8.00   | P            | Foreign Exchange Future | 0.97900   | 0.92800                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012     | 6.85   | P            | Foreign Exchange Future | 0.21000   | 0.18800                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012     | 8.35   | P            | Foreign Exchange Future | 1.28800   | 1.23200                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012     | 6.70   | P            | Foreign Exchange Future | 0.15600   | 0.13800                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012     | 8.30   | P            | Foreign Exchange Future | 1.24300   | 1.18700                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012     | 7.40   | P            | Foreign Exchange Future | 0.50800   | 0.46800                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012     | 7.95   | P            | Foreign Exchange Future | 0.93700   | 0.88600                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012     | 7.55   | P            | Foreign Exchange Future | 0.61600   | 0.57300                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012     | 6.75   | P            | Foreign Exchange Future | 0.17300   | 0.15400                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012     | 7.20   | P            | Foreign Exchange Future | 0.37600   | 0.34500                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012     | 6.80   | P            | Foreign Exchange Future | 0.19100   | 0.17100                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012     | 7.25   | P            | Foreign Exchange Future | 0.40700   | 0.37200                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012     | 7.15   | P            | Foreign Exchange Future | 0.34900   | 0.31900                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.27400   | 0.24900                         | 1,000         |
| 19/07/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.26800   | 0.24300                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.31600   | 0.28800                         | 0             |
| 19/07/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.29100   | 0.26500                         | 0             |
| 19/07/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 7.28210   | 7.34990                         | 2,000         |
| 19/07/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 0.45300   | 0.49100                         | 0             |
| 19/07/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 0.43100   | 0.46700                         | 0             |
| 19/07/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 0.47600   | 0.51500                         | 0             |
| 19/07/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.39400   | 0.36500                         | 0             |
| 19/07/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.44900   | 0.41700                         | 0             |
| 19/07/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.42100   | 0.39100                         | 0             |
| 19/07/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.38770   | 7.45580                         | 0             |
| 19/07/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.59500   | 0.63500                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | \$ / R On 17 September 2012      | 7.25   | C            | Foreign Exchange Future | 0.57100   | 0.61000                         | 0             |
| 19/07/2011 | \$ / R On 17 September 2012      | 7.15   | C            | Foreign Exchange Future | 0.62000   | 0.66100                         | 13,000        |
| 19/07/2011 | \$ / R On 17 September 2012      | 7.30   | C            | Foreign Exchange Future | 0.54800   | 0.58700                         | 11,000        |
| 19/07/2011 | \$ / R On 17 September 2012      | 7.15   | P            | Foreign Exchange Future | 0.38200   | 0.35500                         | 0             |
| 19/07/2011 | \$ / R On 17 September 2012      | 7.30   | P            | Foreign Exchange Future | 0.46000   | 0.43100                         | 0             |
| 19/07/2011 | \$ / R On 17 September 2012      | 7.25   | P            | Foreign Exchange Future | 0.43300   | 0.40400                         | 0             |
| 19/07/2011 | \$ / R On 17 September 2012      | 7.20   | P            | Foreign Exchange Future | 0.40700   | 0.37900                         | 0             |
| 19/07/2011 | \$ / R On 14 December 2012       |        |              | Foreign Exchange Future | 7.49050   | 7.55860                         | 0             |
| 19/07/2011 | \$ / R On 14 December 2012       | 7.70   | C            | Foreign Exchange Future | 0.50100   | 0.53200                         | 0             |
| 19/07/2011 | \$ / R On 14 December 2012       | 7.75   | C            | Foreign Exchange Future | 0.48500   | 0.51500                         | 0             |
| 19/07/2011 | \$ / R On 14 December 2012       | 7.65   | C            | Foreign Exchange Future | 0.51700   | 0.54900                         | 0             |
| 19/07/2011 | \$ / R On 14 December 2012       | 8.00   | C            | Foreign Exchange Future | 0.41600   | 0.44200                         | 300           |
| 19/07/2011 | \$ / R On 14 December 2012       | 7.65   | P            | Foreign Exchange Future | 0.67700   | 0.64000                         | 0             |
| 19/07/2011 | \$ / R On 14 December 2012       | 8.00   | P            | Foreign Exchange Future | 0.92600   | 0.88300                         | 0             |
| 19/07/2011 | \$ / R On 14 December 2012       | 7.75   | P            | Foreign Exchange Future | 0.74500   | 0.70600                         | 0             |
| 19/07/2011 | \$ / R On 14 December 2012       | 7.70   | P            | Foreign Exchange Future | 0.71100   | 0.67300                         | 0             |
| 19/07/2011 | \$ / R On 12 December 2014       |        |              | Foreign Exchange Future | 8.45870   | 8.52380                         | 0             |
| 19/07/2011 | \$ / R On 12 December 2014       | 8.50   | C            | Foreign Exchange Future | 1.07800   | 1.11300                         | 0             |
| 19/07/2011 | \$ / R On 12 December 2014       | 8.55   | C            | Foreign Exchange Future | 1.06100   | 1.09600                         | 0             |
| 19/07/2011 | \$ / R On 12 December 2014       | 8.45   | C            | Foreign Exchange Future | 1.09500   | 1.13100                         | 0             |
| 19/07/2011 | \$ / R On 12 December 2014       | 8.00   | C            | Foreign Exchange Future | 1.26500   | 1.30500                         | 200           |
| 19/07/2011 | \$ / R On 12 December 2014       | 8.45   | P            | Foreign Exchange Future | 1.08600   | 1.05700                         | 0             |
| 19/07/2011 | \$ / R On 12 December 2014       | 8.00   | P            | Foreign Exchange Future | 0.80600   | 0.78100                         | 0             |
| 19/07/2011 | \$ / R On 12 December 2014       | 8.55   | P            | Foreign Exchange Future | 1.15200   | 1.12200                         | 0             |
| 19/07/2011 | \$ / R On 12 December 2014       | 8.50   | P            | Foreign Exchange Future | 1.11900   | 1.08900                         | 0             |
| 19/07/2011 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.25600   | 9.32110                         | 0             |
| 19/07/2011 | \$ / R On 14 December 2015       | 9.20   | C            | Foreign Exchange Future | 1.45700   | 1.49700                         | 0             |
| 19/07/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.44100   | 1.47900                         | 0             |
| 19/07/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.47400   | 1.51500                         | 0             |
| 19/07/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.36800   | 1.34400                         | 0             |
| 19/07/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.43500   | 1.40800                         | 0             |
| 19/07/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.40100   | 1.37600                         | 0             |
| 19/07/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.99150   | 7.05790                         | 417           |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.13210   | 0.16225                         | 0             |
| 19/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.11691   | 0.14438                         | 0             |
| 19/07/2011 | \$ / R MAXI On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.10348   | 0.12845                         | 50            |
| 19/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.14923   | 0.18222                         | 0             |
| 19/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.20773   | 0.17432                         | 0             |
| 19/07/2011 | \$ / R MAXI On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.31198   | 0.27055                         | 0             |
| 19/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.27541   | 0.23648                         | 0             |
| 19/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.24060   | 0.20435                         | 0             |
| 19/07/2011 | \$ / R MAXI On 19 December 2011  |        |              | Foreign Exchange Future | 7.08460   | 7.15170                         | 15            |
| 19/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.32512   | 0.36703                         | 0             |
| 19/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | C            | Foreign Exchange Future | 0.29984   | 0.34003                         | 0             |
| 19/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | C            | Foreign Exchange Future | 0.35183   | 0.39544                         | 0             |
| 19/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | P            | Foreign Exchange Future | 0.21723   | 0.19374                         | 0             |
| 19/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | P            | Foreign Exchange Future | 0.26524   | 0.23833                         | 0             |
| 19/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | P            | Foreign Exchange Future | 0.24052   | 0.21533                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011       |        |              | Foreign Exchange Future | 11.29600  | 11.29360                        | 31,445        |
| 19/07/2011 | £ / R On 19 September 2011       | 11.50  | C            | Foreign Exchange Future | 0.16200   | 0.16500                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011       | 11.55  | C            | Foreign Exchange Future | 0.14700   | 0.15000                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011       | 11.45  | C            | Foreign Exchange Future | 0.17800   | 0.18100                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011       | 11.65  | C            | Foreign Exchange Future | 0.12100   | 0.12300                         | 8,945         |
| 19/07/2011 | £ / R On 19 September 2011       | 12.10  | C            | Foreign Exchange Future | 0.05000   | 0.05100                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011       | 11.00  | C            | Foreign Exchange Future | 0.41800   | 0.41900                         | 3,455         |
| 19/07/2011 | £ / R On 19 September 2011       | 10.50  | C            | Foreign Exchange Future | 0.82500   | 0.82400                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011       | 10.95  | C            | Foreign Exchange Future | 0.45400   | 0.45400                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011       | 11.20  | C            | Foreign Exchange Future | 0.29100   | 0.29200                         | 1,200         |
| 19/07/2011 | £ / R On 19 September 2011       | 10.85  | C            | Foreign Exchange Future | 0.52900   | 0.52900                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011       | 11.10  | C            | Foreign Exchange Future | 0.35100   | 0.35200                         | 630           |
| 19/07/2011 | £ / R On 19 September 2011       | 11.15  | C            | Foreign Exchange Future | 0.32000   | 0.32200                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011       | 11.90  | C            | Foreign Exchange Future | 0.07400   | 0.07600                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011       | 11.75  | C            | Foreign Exchange Future | 0.09900   | 0.10200                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011       | 11.80  | C            | Foreign Exchange Future | 0.09000   | 0.09200                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011       | 11.25  | C            | Foreign Exchange Future | 0.26300   | 0.26500                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011       | 10.75  | C            | Foreign Exchange Future | 0.60900   | 0.60800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | £ / R On 19 September 2011 | 11.70  | C            | Foreign Exchange Future | 0.11000   | 0.11200                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011 | 11.85  | C            | Foreign Exchange Future | 0.08100   | 0.08400                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011 | 10.65  | C            | Foreign Exchange Future | 0.69300   | 0.69200                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011 | 10.65  | P            | Foreign Exchange Future | 0.04700   | 0.04800                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011 | 11.85  | P            | Foreign Exchange Future | 0.63500   | 0.64000                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011 | 11.70  | P            | Foreign Exchange Future | 0.51400   | 0.51800                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011 | 10.75  | P            | Foreign Exchange Future | 0.06300   | 0.06400                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011 | 11.25  | P            | Foreign Exchange Future | 0.21700   | 0.22100                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011 | 11.80  | P            | Foreign Exchange Future | 0.59400   | 0.59800                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011 | 11.75  | P            | Foreign Exchange Future | 0.55300   | 0.55800                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011 | 11.90  | P            | Foreign Exchange Future | 0.67800   | 0.68200                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011 | 11.15  | P            | Foreign Exchange Future | 0.17400   | 0.17800                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011 | 10.85  | P            | Foreign Exchange Future | 0.08300   | 0.08500                         | 630           |
| 19/07/2011 | £ / R On 19 September 2011 | 11.10  | P            | Foreign Exchange Future | 0.15500   | 0.15800                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011 | 10.95  | P            | Foreign Exchange Future | 0.10800   | 0.11000                         | 1,200         |
| 19/07/2011 | £ / R On 19 September 2011 | 11.20  | P            | Foreign Exchange Future | 0.19500   | 0.19800                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011 | 10.50  | P            | Foreign Exchange Future | 0.02900   | 0.03000                         | 5,490         |
| 19/07/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 0.85400   | 0.85700                         | 200           |
| 19/07/2011 | £ / R On 19 September 2011 | 11.00  | P            | Foreign Exchange Future | 0.12200   | 0.12500                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.47500   | 0.47900                         | 100           |
| 19/07/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.33200   | 0.33700                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.40100   | 0.40600                         | 0             |
| 19/07/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.36600   | 0.37100                         | 200           |
| 19/07/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.43550  | 11.43320                        | 9,409         |
| 19/07/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.32200   | 0.32500                         | 0             |
| 19/07/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.30500   | 0.30800                         | 0             |
| 19/07/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.33900   | 0.34200                         | 0             |
| 19/07/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.17800   | 0.18100                         | 0             |
| 19/07/2011 | £ / R On 19 December 2011  | 11.30  | C            | Foreign Exchange Future | 0.47200   | 0.47400                         | 0             |
| 19/07/2011 | £ / R On 19 December 2011  | 11.90  | C            | Foreign Exchange Future | 0.24600   | 0.24900                         | 0             |
| 19/07/2011 | £ / R On 19 December 2011  | 11.75  | C            | Foreign Exchange Future | 0.28900   | 0.29200                         | 0             |
| 19/07/2011 | £ / R On 19 December 2011  | 10.50  | C            | Foreign Exchange Future | 1.01600   | 1.01600                         | 0             |
| 19/07/2011 | £ / R On 19 December 2011  | 10.70  | C            | Foreign Exchange Future | 0.85900   | 0.85900                         | 0             |
| 19/07/2011 | £ / R On 19 December 2011  | 10.70  | P            | Foreign Exchange Future | 0.12400   | 0.12600                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | £ / R On 19 December 2011 | 10.50  | P            | Foreign Exchange Future | 0.08100   | 0.08300                         | 0             |
| 19/07/2011 | £ / R On 19 December 2011 | 11.75  | P            | Foreign Exchange Future | 0.60400   | 0.60900                         | 0             |
| 19/07/2011 | £ / R On 19 December 2011 | 11.90  | P            | Foreign Exchange Future | 0.71100   | 0.71600                         | 0             |
| 19/07/2011 | £ / R On 19 December 2011 | 11.30  | P            | Foreign Exchange Future | 0.33700   | 0.34100                         | 0             |
| 19/07/2011 | £ / R On 19 December 2011 | 12.20  | P            | Foreign Exchange Future | 0.94300   | 0.94800                         | 250           |
| 19/07/2011 | £ / R On 19 December 2011 | 11.60  | P            | Foreign Exchange Future | 0.50400   | 0.50900                         | 0             |
| 19/07/2011 | £ / R On 19 December 2011 | 11.70  | P            | Foreign Exchange Future | 0.57000   | 0.57500                         | 0             |
| 19/07/2011 | £ / R On 19 December 2011 | 11.65  | P            | Foreign Exchange Future | 0.53700   | 0.54200                         | 0             |
| 19/07/2011 | £ / R On 19 March 2012    |        |              | Foreign Exchange Future | 11.58020  | 11.57690                        | 2,832         |
| 19/07/2011 | £ / R On 19 March 2012    | 11.45  | C            | Foreign Exchange Future | 0.60200   | 0.60200                         | 0             |
| 19/07/2011 | £ / R On 19 March 2012    | 11.50  | C            | Foreign Exchange Future | 0.57700   | 0.57800                         | 0             |
| 19/07/2011 | £ / R On 19 March 2012    | 11.40  | C            | Foreign Exchange Future | 0.62700   | 0.62700                         | 0             |
| 19/07/2011 | £ / R On 19 March 2012    | 11.55  | C            | Foreign Exchange Future | 0.55400   | 0.55400                         | 0             |
| 19/07/2011 | £ / R On 19 March 2012    | 11.90  | C            | Foreign Exchange Future | 0.42200   | 0.42300                         | 0             |
| 19/07/2011 | £ / R On 19 March 2012    | 11.00  | C            | Foreign Exchange Future | 0.85600   | 0.85600                         | 0             |
| 19/07/2011 | £ / R On 19 March 2012    | 11.80  | C            | Foreign Exchange Future | 0.45500   | 0.45600                         | 0             |
| 19/07/2011 | £ / R On 19 March 2012    | 12.30  | C            | Foreign Exchange Future | 0.31100   | 0.31200                         | 0             |
| 19/07/2011 | £ / R On 19 March 2012    | 11.35  | C            | Foreign Exchange Future | 0.65300   | 0.65300                         | 0             |
| 19/07/2011 | £ / R On 19 March 2012    | 10.90  | C            | Foreign Exchange Future | 0.92100   | 0.92100                         | 0             |
| 19/07/2011 | £ / R On 19 March 2012    | 11.70  | C            | Foreign Exchange Future | 0.49200   | 0.49200                         | 0             |
| 19/07/2011 | £ / R On 19 March 2012    | 11.10  | C            | Foreign Exchange Future | 0.79400   | 0.79400                         | 0             |
| 19/07/2011 | £ / R On 19 March 2012    | 11.10  | P            | Foreign Exchange Future | 0.31400   | 0.31700                         | 0             |
| 19/07/2011 | £ / R On 19 March 2012    | 11.70  | P            | Foreign Exchange Future | 0.61200   | 0.61500                         | 0             |
| 19/07/2011 | £ / R On 19 March 2012    | 10.90  | P            | Foreign Exchange Future | 0.24100   | 0.24400                         | 0             |
| 19/07/2011 | £ / R On 19 March 2012    | 11.35  | P            | Foreign Exchange Future | 0.42300   | 0.42600                         | 0             |
| 19/07/2011 | £ / R On 19 March 2012    | 12.30  | P            | Foreign Exchange Future | 1.03100   | 1.03500                         | 0             |
| 19/07/2011 | £ / R On 19 March 2012    | 11.80  | P            | Foreign Exchange Future | 0.67500   | 0.67900                         | 0             |
| 19/07/2011 | £ / R On 19 March 2012    | 11.00  | P            | Foreign Exchange Future | 0.27600   | 0.27900                         | 0             |
| 19/07/2011 | £ / R On 19 March 2012    | 11.90  | P            | Foreign Exchange Future | 0.74200   | 0.74600                         | 0             |
| 19/07/2011 | £ / R On 19 March 2012    | 11.55  | P            | Foreign Exchange Future | 0.52400   | 0.52700                         | 0             |
| 19/07/2011 | £ / R On 19 March 2012    | 11.40  | P            | Foreign Exchange Future | 0.44700   | 0.45000                         | 0             |
| 19/07/2011 | £ / R On 19 March 2012    | 11.50  | P            | Foreign Exchange Future | 0.49700   | 0.50100                         | 0             |
| 19/07/2011 | £ / R On 19 March 2012    | 11.45  | P            | Foreign Exchange Future | 0.47200   | 0.47500                         | 0             |
| 19/07/2011 | £ / R On 18 June 2012     |        |              | Foreign Exchange Future | 11.73280  | 11.73040                        | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | £ / R On 18 June 2012      | 11.85  | C            | Foreign Exchange Future | 0.60500   | 0.60600                         | 0             |
| 19/07/2011 | £ / R On 18 June 2012      | 11.80  | C            | Foreign Exchange Future | 0.62400   | 0.62500                         | 0             |
| 19/07/2011 | £ / R On 18 June 2012      | 11.90  | C            | Foreign Exchange Future | 0.58600   | 0.58700                         | 0             |
| 19/07/2011 | £ / R On 18 June 2012      | 11.90  | P            | Foreign Exchange Future | 0.75300   | 0.75700                         | 0             |
| 19/07/2011 | £ / R On 18 June 2012      | 11.80  | P            | Foreign Exchange Future | 0.69100   | 0.69500                         | 0             |
| 19/07/2011 | £ / R On 18 June 2012      | 11.85  | P            | Foreign Exchange Future | 0.72200   | 0.72600                         | 0             |
| 19/07/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08860   | 0.08920                         | 12,444        |
| 19/07/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00877   | 0.00935                         | 0             |
| 19/07/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00212   | 0.00245                         | 0             |
| 19/07/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/07/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01861   | 0.01921                         | 0             |
| 19/07/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00001   | 0.00001                         | 0             |
| 19/07/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41140  | 11.41080                        | 0             |
| 19/07/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00352   | 0.00325                         | 0             |
| 19/07/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00017   | 0.00015                         | 0             |
| 19/07/2011 | ¥ / R On 19 December 2011  |        |              | Foreign Exchange Future | 0.08990   | 0.09050                         | 0             |
| 19/07/2011 | ¥ / R On 19 December 2011  | 0.08   | C            | Foreign Exchange Future | 0.01086   | 0.01140                         | 0             |
| 19/07/2011 | ¥ / R On 19 December 2011  | 0.07   | C            | Foreign Exchange Future | 0.01998   | 0.02057                         | 0             |
| 19/07/2011 | ¥ / R On 19 December 2011  | 0.09   | C            | Foreign Exchange Future | 0.00480   | 0.00516                         | 0             |
| 19/07/2011 | ¥ / R On 19 December 2011  | 0.09   | P            | Foreign Exchange Future | 0.00490   | 0.00466                         | 0             |
| 19/07/2011 | ¥ / R On 19 December 2011  | 0.07   | P            | Foreign Exchange Future | 0.00008   | 0.00007                         | 0             |
| 19/07/2011 | ¥ / R On 19 December 2011  | 0.08   | P            | Foreign Exchange Future | 0.00096   | 0.00090                         | 0             |
| 19/07/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.90450   | 9.87990                         | 58,554        |
| 19/07/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.35100   | 0.33400                         | 0             |
| 19/07/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.31700   | 0.30100                         | 0             |
| 19/07/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.38800   | 0.36900                         | 0             |
| 19/07/2011 | € / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.25400   | 0.24000                         | 5,655         |
| 19/07/2011 | € / R On 19 September 2011 | 10.40  | C            | Foreign Exchange Future | 0.05900   | 0.05500                         | 3,590         |
| 19/07/2011 | € / R On 19 September 2011 | 9.30   | C            | Foreign Exchange Future | 0.63400   | 0.61100                         | 0             |
| 19/07/2011 | € / R On 19 September 2011 | 10.25  | C            | Foreign Exchange Future | 0.08600   | 0.08100                         | 6,195         |
| 19/07/2011 | € / R On 19 September 2011 | 10.00  | C            | Foreign Exchange Future | 0.15700   | 0.14900                         | 0             |
| 19/07/2011 | € / R On 19 September 2011 | 10.65  | C            | Foreign Exchange Future | 0.03100   | 0.02900                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | € / R On 19 September 2011 | 9.40   | C            | Foreign Exchange Future | 0.54700   | 0.52500                         | 0             |
| 19/07/2011 | € / R On 19 September 2011 | 10.55  | C            | Foreign Exchange Future | 0.04000   | 0.03800                         | 0             |
| 19/07/2011 | € / R On 19 September 2011 | 10.50  | C            | Foreign Exchange Future | 0.04500   | 0.04300                         | 0             |
| 19/07/2011 | € / R On 19 September 2011 | 10.60  | C            | Foreign Exchange Future | 0.03500   | 0.03300                         | 0             |
| 19/07/2011 | € / R On 19 September 2011 | 10.60  | P            | Foreign Exchange Future | 0.73100   | 0.75300                         | 0             |
| 19/07/2011 | € / R On 19 September 2011 | 10.50  | P            | Foreign Exchange Future | 0.64100   | 0.66300                         | 0             |
| 19/07/2011 | € / R On 19 September 2011 | 10.55  | P            | Foreign Exchange Future | 0.68600   | 0.70800                         | 0             |
| 19/07/2011 | € / R On 19 September 2011 | 9.40   | P            | Foreign Exchange Future | 0.04300   | 0.04500                         | 0             |
| 19/07/2011 | € / R On 19 September 2011 | 10.65  | P            | Foreign Exchange Future | 0.77700   | 0.79900                         | 0             |
| 19/07/2011 | € / R On 19 September 2011 | 10.00  | P            | Foreign Exchange Future | 0.25300   | 0.26900                         | 0             |
| 19/07/2011 | € / R On 19 September 2011 | 10.25  | P            | Foreign Exchange Future | 0.43200   | 0.45100                         | 0             |
| 19/07/2011 | € / R On 19 September 2011 | 9.30   | P            | Foreign Exchange Future | 0.03000   | 0.03100                         | 6,195         |
| 19/07/2011 | € / R On 19 September 2011 | 10.40  | P            | Foreign Exchange Future | 0.55500   | 0.57500                         | 0             |
| 19/07/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.08400   | 0.08900                         | 2,065         |
| 19/07/2011 | € / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 0.15000   | 0.16000                         | 0             |
| 19/07/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.11300   | 0.12100                         | 0             |
| 19/07/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.09700   | 0.10400                         | 0             |
| 19/07/2011 | € / R On 19 December 2011  |        |              | Foreign Exchange Future | 10.01230  | 9.98800                         | 4,928         |
| 19/07/2011 | € / R On 19 December 2011  | 9.80   | C            | Foreign Exchange Future | 0.44600   | 0.43100                         | 0             |
| 19/07/2011 | € / R On 19 December 2011  | 9.85   | C            | Foreign Exchange Future | 0.41800   | 0.40400                         | 0             |
| 19/07/2011 | € / R On 19 December 2011  | 9.75   | C            | Foreign Exchange Future | 0.47500   | 0.45900                         | 0             |
| 19/07/2011 | € / R On 19 December 2011  | 10.00  | C            | Foreign Exchange Future | 0.34200   | 0.33000                         | 0             |
| 19/07/2011 | € / R On 19 December 2011  | 9.55   | C            | Foreign Exchange Future | 0.60400   | 0.58500                         | 0             |
| 19/07/2011 | € / R On 19 December 2011  | 9.30   | C            | Foreign Exchange Future | 0.79000   | 0.76900                         | 0             |
| 19/07/2011 | € / R On 19 December 2011  | 9.40   | C            | Foreign Exchange Future | 0.71200   | 0.69200                         | 0             |
| 19/07/2011 | € / R On 19 December 2011  | 9.40   | P            | Foreign Exchange Future | 0.10000   | 0.10400                         | 0             |
| 19/07/2011 | € / R On 19 December 2011  | 9.30   | P            | Foreign Exchange Future | 0.07800   | 0.08100                         | 0             |
| 19/07/2011 | € / R On 19 December 2011  | 9.55   | P            | Foreign Exchange Future | 0.14200   | 0.14700                         | 0             |
| 19/07/2011 | € / R On 19 December 2011  | 10.00  | P            | Foreign Exchange Future | 0.33000   | 0.34200                         | 0             |
| 19/07/2011 | € / R On 19 December 2011  | 9.75   | P            | Foreign Exchange Future | 0.21300   | 0.22100                         | 0             |
| 19/07/2011 | € / R On 19 December 2011  | 9.85   | P            | Foreign Exchange Future | 0.25600   | 0.26600                         | 0             |
| 19/07/2011 | € / R On 19 December 2011  | 9.80   | P            | Foreign Exchange Future | 0.23400   | 0.24300                         | 0             |
| 19/07/2011 | € / R On 19 March 2012     |        |              | Foreign Exchange Future | 10.12540  | 10.10170                        | 8,503         |
| 19/07/2011 | € / R On 19 March 2012     | 10.10  | C            | Foreign Exchange Future | 0.45500   | 0.43900                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | € / R On 19 March 2012        | 10.15  | C            | Foreign Exchange Future | 0.43500   | 0.42000                         | 0             |
| 19/07/2011 | € / R On 19 March 2012        | 10.05  | C            | Foreign Exchange Future | 0.47900   | 0.46200                         | 0             |
| 19/07/2011 | € / R On 19 March 2012        | 9.05   | C            | Foreign Exchange Future | 1.15000   | 1.12600                         | 0             |
| 19/07/2011 | € / R On 19 March 2012        | 10.25  | C            | Foreign Exchange Future | 0.39800   | 0.38300                         | 0             |
| 19/07/2011 | € / R On 19 March 2012        | 9.80   | C            | Foreign Exchange Future | 0.61200   | 0.59300                         | 0             |
| 19/07/2011 | € / R On 19 March 2012        | 9.00   | C            | Foreign Exchange Future | 1.19400   | 1.17000                         | 0             |
| 19/07/2011 | € / R On 19 March 2012        | 9.90   | C            | Foreign Exchange Future | 0.55600   | 0.53800                         | 0             |
| 19/07/2011 | € / R On 19 March 2012        | 10.60  | C            | Foreign Exchange Future | 0.29100   | 0.27900                         | 0             |
| 19/07/2011 | € / R On 19 March 2012        | 10.60  | P            | Foreign Exchange Future | 0.76600   | 0.77700                         | 0             |
| 19/07/2011 | € / R On 19 March 2012        | 9.90   | P            | Foreign Exchange Future | 0.33100   | 0.33600                         | 0             |
| 19/07/2011 | € / R On 19 March 2012        | 9.00   | P            | Foreign Exchange Future | 0.06900   | 0.06800                         | 0             |
| 19/07/2011 | € / R On 19 March 2012        | 9.80   | P            | Foreign Exchange Future | 0.28700   | 0.29100                         | 0             |
| 19/07/2011 | € / R On 19 March 2012        | 10.25  | P            | Foreign Exchange Future | 0.52300   | 0.53100                         | 0             |
| 19/07/2011 | € / R On 19 March 2012        | 9.05   | P            | Foreign Exchange Future | 0.07500   | 0.07400                         | 0             |
| 19/07/2011 | € / R On 19 March 2012        | 10.05  | P            | Foreign Exchange Future | 0.40400   | 0.41000                         | 0             |
| 19/07/2011 | € / R On 19 March 2012        | 10.15  | P            | Foreign Exchange Future | 0.46000   | 0.46800                         | 0             |
| 19/07/2011 | € / R On 19 March 2012        | 10.10  | P            | Foreign Exchange Future | 0.43000   | 0.43700                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.42920   | 7.40210                         | 25,454        |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.78400   | 0.75700                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.73500   | 0.70900                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.83300   | 0.80600                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.10500   | 0.09300                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.12400   | 0.11100                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.45300   | 0.42800                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.28400   | 0.26300                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.08800   | 0.07800                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.32400   | 0.30200                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | C            | Foreign Exchange Future | 0.02100   | 0.01800                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.68700   | 0.66100                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01700   | 0.01500                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.63900   | 0.61300                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.36600   | 0.34200                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.14600   | 0.13100                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 0.63500   | 0.66100                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.11700   | 0.12900                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 0.73100   | 0.75700                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.03700   | 0.04000                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 0.58800   | 0.61300                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | P            | Foreign Exchange Future | 0.54200   | 0.56600                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.04500   | 0.05000                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.20900   | 0.22600                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.05500   | 0.06100                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.02400   | 0.02600                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.14500   | 0.15900                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.17600   | 0.19100                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 19/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 19/07/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.44680   | 7.42090                         | 690           |
| 19/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.81400   | 0.79100                         | 0             |
| 19/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.76900   | 0.74500                         | 0             |
| 19/07/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.86100   | 0.83700                         | 0             |
| 19/07/2011 | AU\$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.18700   | 0.17500                         | 0             |
| 19/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.29100   | 0.27600                         | 0             |
| 19/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.14400   | 0.15500                         | 0             |
| 19/07/2011 | AU\$ / R On 19 December 2011  | 7.50   | P            | Foreign Exchange Future | 0.24000   | 0.25400                         | 0             |
| 19/07/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 19/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.02200   | 0.02400                         | 0             |
| 19/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.01700   | 0.02000                         | 0             |
| 19/07/2011 | AU\$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.47030   | 7.44570                         | 4             |
| 19/07/2011 | AU\$ / R On 19 March 2012     | 7.25   | C            | Foreign Exchange Future | 0.39800   | 0.38200                         | 0             |
| 19/07/2011 | AU\$ / R On 19 March 2012     | 7.30   | C            | Foreign Exchange Future | 0.36800   | 0.35300                         | 0             |
| 19/07/2011 | AU\$ / R On 19 March 2012     | 7.20   | C            | Foreign Exchange Future | 0.42900   | 0.41300                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | AU\$ / R On 19 March 2012    | 7.40   | C            | Foreign Exchange Future | 0.31200   | 0.29900                         | 0             |
| 19/07/2011 | AU\$ / R On 19 March 2012    | 6.95   | C            | Foreign Exchange Future | 0.60600   | 0.58700                         | 0             |
| 19/07/2011 | AU\$ / R On 19 March 2012    | 7.75   | C            | Foreign Exchange Future | 0.17600   | 0.17000                         | 0             |
| 19/07/2011 | AU\$ / R On 19 March 2012    | 7.45   | C            | Foreign Exchange Future | 0.28700   | 0.27400                         | 0             |
| 19/07/2011 | AU\$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 0.56800   | 0.55000                         | 0             |
| 19/07/2011 | AU\$ / R On 19 March 2012    | 6.20   | C            | Foreign Exchange Future | 1.28200   | 1.25800                         | 0             |
| 19/07/2011 | AU\$ / R On 19 March 2012    | 6.20   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 19/07/2011 | AU\$ / R On 19 March 2012    | 7.00   | P            | Foreign Exchange Future | 0.09800   | 0.10400                         | 0             |
| 19/07/2011 | AU\$ / R On 19 March 2012    | 7.45   | P            | Foreign Exchange Future | 0.26700   | 0.27800                         | 0             |
| 19/07/2011 | AU\$ / R On 19 March 2012    | 7.75   | P            | Foreign Exchange Future | 0.45600   | 0.47400                         | 0             |
| 19/07/2011 | AU\$ / R On 19 March 2012    | 6.95   | P            | Foreign Exchange Future | 0.08600   | 0.09100                         | 0             |
| 19/07/2011 | AU\$ / R On 19 March 2012    | 7.40   | P            | Foreign Exchange Future | 0.24200   | 0.25300                         | 0             |
| 19/07/2011 | AU\$ / R On 19 March 2012    | 7.20   | P            | Foreign Exchange Future | 0.15900   | 0.16700                         | 0             |
| 19/07/2011 | AU\$ / R On 19 March 2012    | 7.30   | P            | Foreign Exchange Future | 0.19800   | 0.20700                         | 0             |
| 19/07/2011 | AU\$ / R On 19 March 2012    | 7.25   | P            | Foreign Exchange Future | 0.17800   | 0.18600                         | 0             |
| 19/07/2011 | AU\$ / R On 14 December 2015 |        |              | Foreign Exchange Future | 8.51250   | 8.46000                         | 0             |
| 19/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | C            | Foreign Exchange Future | 1.59500   | 1.54900                         | 0             |
| 19/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | C            | Foreign Exchange Future | 1.55700   | 1.51000                         | 0             |
| 19/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | C            | Foreign Exchange Future | 1.63400   | 1.58700                         | 0             |
| 19/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | P            | Foreign Exchange Future | 0.37200   | 0.37700                         | 0             |
| 19/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | P            | Foreign Exchange Future | 0.39500   | 0.40000                         | 0             |
| 19/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | P            | Foreign Exchange Future | 0.38300   | 0.38900                         | 0             |
| 19/07/2011 | CAD/ R On 19 September 2011  |        |              | Foreign Exchange Future | 7.34680   | 7.32750                         | 0             |
| 19/07/2011 | CAD/ R On 19 September 2011  | 7.25   | C            | Foreign Exchange Future | 0.19300   | 0.18400                         | 0             |
| 19/07/2011 | CAD/ R On 19 September 2011  | 7.30   | C            | Foreign Exchange Future | 0.16300   | 0.15500                         | 0             |
| 19/07/2011 | CAD/ R On 19 September 2011  | 7.20   | C            | Foreign Exchange Future | 0.22600   | 0.21600                         | 0             |
| 19/07/2011 | CAD/ R On 19 September 2011  | 7.80   | C            | Foreign Exchange Future | 0.02600   | 0.02600                         | 0             |
| 19/07/2011 | CAD/ R On 19 September 2011  | 7.75   | C            | Foreign Exchange Future | 0.03200   | 0.03100                         | 0             |
| 19/07/2011 | CAD/ R On 19 September 2011  | 7.85   | C            | Foreign Exchange Future | 0.02200   | 0.02100                         | 0             |
| 19/07/2011 | CAD/ R On 19 September 2011  | 7.55   | C            | Foreign Exchange Future | 0.06800   | 0.06500                         | 0             |
| 19/07/2011 | CAD/ R On 19 September 2011  | 6.60   | C            | Foreign Exchange Future | 0.75100   | 0.73200                         | 0             |
| 19/07/2011 | CAD/ R On 19 September 2011  | 7.95   | C            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 19/07/2011 | CAD/ R On 19 September 2011  | 6.90   | C            | Foreign Exchange Future | 0.46800   | 0.45100                         | 0             |

| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | CAD/ R On 19 September 2011        | 6.90   | P            | Foreign Exchange Future | 0.02100   | 0.02400                         | 0             |
| 19/07/2011 | CAD/ R On 19 September 2011        | 7.95   | P            | Foreign Exchange Future | 0.61800   | 0.63700                         | 0             |
| 19/07/2011 | CAD/ R On 19 September 2011        | 6.60   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 19/07/2011 | CAD/ R On 19 September 2011        | 7.55   | P            | Foreign Exchange Future | 0.27100   | 0.28800                         | 0             |
| 19/07/2011 | CAD/ R On 19 September 2011        | 7.85   | P            | Foreign Exchange Future | 0.52500   | 0.54400                         | 0             |
| 19/07/2011 | CAD/ R On 19 September 2011        | 7.75   | P            | Foreign Exchange Future | 0.43500   | 0.45400                         | 0             |
| 19/07/2011 | CAD/ R On 19 September 2011        | 7.80   | P            | Foreign Exchange Future | 0.47900   | 0.49900                         | 0             |
| 19/07/2011 | CAD/ R On 19 September 2011        | 7.20   | P            | Foreign Exchange Future | 0.07900   | 0.08900                         | 0             |
| 19/07/2011 | CAD/ R On 19 September 2011        | 7.30   | P            | Foreign Exchange Future | 0.11600   | 0.12800                         | 0             |
| 19/07/2011 | CAD/ R On 19 September 2011        | 7.25   | P            | Foreign Exchange Future | 0.09600   | 0.10700                         | 0             |
| 19/07/2011 | CAD/ R On 19 December 2011         |        |              | Foreign Exchange Future | 7.42840   | 7.40980                         | 0             |
| 19/07/2011 | CAD/ R On 19 December 2011         | 7.25   | C            | Foreign Exchange Future | 0.32800   | 0.31900                         | 0             |
| 19/07/2011 | CAD/ R On 19 December 2011         | 7.30   | C            | Foreign Exchange Future | 0.29700   | 0.28900                         | 0             |
| 19/07/2011 | CAD/ R On 19 December 2011         | 7.20   | C            | Foreign Exchange Future | 0.36000   | 0.35000                         | 0             |
| 19/07/2011 | CAD/ R On 19 December 2011         | 7.65   | C            | Foreign Exchange Future | 0.15200   | 0.14900                         | 0             |
| 19/07/2011 | CAD/ R On 19 December 2011         | 6.80   | C            | Foreign Exchange Future | 0.66700   | 0.65200                         | 0             |
| 19/07/2011 | CAD/ R On 19 December 2011         | 7.60   | C            | Foreign Exchange Future | 0.16700   | 0.16300                         | 0             |
| 19/07/2011 | CAD/ R On 19 December 2011         | 6.85   | C            | Foreign Exchange Future | 0.62500   | 0.61000                         | 0             |
| 19/07/2011 | CAD/ R On 19 December 2011         | 7.40   | C            | Foreign Exchange Future | 0.24200   | 0.23500                         | 0             |
| 19/07/2011 | CAD/ R On 19 December 2011         | 6.90   | C            | Foreign Exchange Future | 0.58300   | 0.56900                         | 0             |
| 19/07/2011 | CAD/ R On 19 December 2011         | 7.45   | C            | Foreign Exchange Future | 0.22000   | 0.21500                         | 0             |
| 19/07/2011 | CAD/ R On 19 December 2011         | 7.45   | P            | Foreign Exchange Future | 0.24200   | 0.25500                         | 0             |
| 19/07/2011 | CAD/ R On 19 December 2011         | 6.90   | P            | Foreign Exchange Future | 0.05500   | 0.05900                         | 0             |
| 19/07/2011 | CAD/ R On 19 December 2011         | 7.40   | P            | Foreign Exchange Future | 0.21400   | 0.22500                         | 0             |
| 19/07/2011 | CAD/ R On 19 December 2011         | 6.85   | P            | Foreign Exchange Future | 0.04700   | 0.05000                         | 0             |
| 19/07/2011 | CAD/ R On 19 December 2011         | 7.60   | P            | Foreign Exchange Future | 0.33900   | 0.35300                         | 0             |
| 19/07/2011 | CAD/ R On 19 December 2011         | 6.80   | P            | Foreign Exchange Future | 0.03900   | 0.04200                         | 0             |
| 19/07/2011 | CAD/ R On 19 December 2011         | 7.65   | P            | Foreign Exchange Future | 0.37400   | 0.38900                         | 0             |
| 19/07/2011 | CAD/ R On 19 December 2011         | 7.20   | P            | Foreign Exchange Future | 0.13200   | 0.14000                         | 0             |
| 19/07/2011 | CAD/ R On 19 December 2011         | 7.30   | P            | Foreign Exchange Future | 0.16900   | 0.17900                         | 0             |
| 19/07/2011 | CAD/ R On 19 December 2011         | 7.25   | P            | Foreign Exchange Future | 0.15000   | 0.15900                         | 0             |
| 19/07/2011 | CF CANDO CAAD On 19 September 2011 |        |              | Can-Do Future           | 0.02420   | 0.01920                         | 22,388        |

| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | CF CANDO CAAE On 19 September 2011 |        |              | Can-Do Future           | 0.15470   | 0.17680                         | 21,898        |
| 19/07/2011 | CHF / R On 19 September 2011       |        |              | Foreign Exchange Future | 8.53720   | 8.63240                         | 922           |
| 19/07/2011 | CHF / R On 19 September 2011       | 7.65   | C            | Foreign Exchange Future | 0.90100   | 0.99100                         | 0             |
| 19/07/2011 | CHF / R On 19 September 2011       | 7.70   | C            | Foreign Exchange Future | 0.85400   | 0.94300                         | 0             |
| 19/07/2011 | CHF / R On 19 September 2011       | 7.60   | C            | Foreign Exchange Future | 0.94900   | 1.04000                         | 0             |
| 19/07/2011 | CHF / R On 19 September 2011       | 8.40   | C            | Foreign Exchange Future | 0.29500   | 0.36100                         | 0             |
| 19/07/2011 | CHF / R On 19 September 2011       | 9.05   | C            | Foreign Exchange Future | 0.07300   | 0.09500                         | 0             |
| 19/07/2011 | CHF / R On 19 September 2011       | 9.00   | C            | Foreign Exchange Future | 0.08200   | 0.10600                         | 0             |
| 19/07/2011 | CHF / R On 19 September 2011       | 7.80   | C            | Foreign Exchange Future | 0.76200   | 0.84900                         | 0             |
| 19/07/2011 | CHF / R On 19 September 2011       | 8.95   | C            | Foreign Exchange Future | 0.09200   | 0.11800                         | 0             |
| 19/07/2011 | CHF / R On 19 September 2011       | 8.80   | C            | Foreign Exchange Future | 0.12800   | 0.16200                         | 0             |
| 19/07/2011 | CHF / R On 19 September 2011       | 8.85   | C            | Foreign Exchange Future | 0.11400   | 0.14600                         | 0             |
| 19/07/2011 | CHF / R On 19 September 2011       | 9.10   | C            | Foreign Exchange Future | 0.06600   | 0.08600                         | 0             |
| 19/07/2011 | CHF / R On 19 September 2011       | 7.85   | C            | Foreign Exchange Future | 0.71700   | 0.80200                         | 0             |
| 19/07/2011 | CHF / R On 19 September 2011       | 9.25   | C            | Foreign Exchange Future | 0.04700   | 0.06200                         | 0             |
| 19/07/2011 | CHF / R On 19 September 2011       | 9.25   | P            | Foreign Exchange Future | 0.76000   | 0.68000                         | 0             |
| 19/07/2011 | CHF / R On 19 September 2011       | 7.85   | P            | Foreign Exchange Future | 0.03000   | 0.02000                         | 0             |
| 19/07/2011 | CHF / R On 19 September 2011       | 9.10   | P            | Foreign Exchange Future | 0.62900   | 0.55400                         | 0             |
| 19/07/2011 | CHF / R On 19 September 2011       | 8.85   | P            | Foreign Exchange Future | 0.42700   | 0.36400                         | 0             |
| 19/07/2011 | CHF / R On 19 September 2011       | 8.80   | P            | Foreign Exchange Future | 0.39100   | 0.33000                         | 0             |
| 19/07/2011 | CHF / R On 19 September 2011       | 8.95   | P            | Foreign Exchange Future | 0.50500   | 0.43600                         | 0             |
| 19/07/2011 | CHF / R On 19 September 2011       | 7.80   | P            | Foreign Exchange Future | 0.02500   | 0.01700                         | 0             |
| 19/07/2011 | CHF / R On 19 September 2011       | 9.00   | P            | Foreign Exchange Future | 0.54500   | 0.47400                         | 0             |
| 19/07/2011 | CHF / R On 19 September 2011       | 9.05   | P            | Foreign Exchange Future | 0.58600   | 0.51300                         | 0             |
| 19/07/2011 | CHF / R On 19 September 2011       | 8.40   | P            | Foreign Exchange Future | 0.15800   | 0.12900                         | 0             |
| 19/07/2011 | CHF / R On 19 September 2011       | 7.60   | P            | Foreign Exchange Future | 0.01200   | 0.00800                         | 0             |
| 19/07/2011 | CHF / R On 19 September 2011       | 7.70   | P            | Foreign Exchange Future | 0.01700   | 0.01100                         | 0             |
| 19/07/2011 | CHF / R On 19 September 2011       | 7.65   | P            | Foreign Exchange Future | 0.01400   | 0.00900                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011        |        |              | Foreign Exchange Future | 8.66030   | 8.75780                         | 50            |
| 19/07/2011 | CHF / R On 19 December 2011        | 8.30   | C            | Foreign Exchange Future | 0.54000   | 0.61200                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011        | 8.35   | C            | Foreign Exchange Future | 0.51000   | 0.57900                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011        | 8.25   | C            | Foreign Exchange Future | 0.57200   | 0.64500                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011        | 8.50   | C            | Foreign Exchange Future | 0.42600   | 0.48900                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2011 | CHF / R On 19 December 2011 | 8.15   | C            | Foreign Exchange Future | 0.63900   | 0.71600                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 7.90   | C            | Foreign Exchange Future | 0.82700   | 0.91200                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 8.55   | C            | Foreign Exchange Future | 0.40000   | 0.46100                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 8.90   | C            | Foreign Exchange Future | 0.26000   | 0.30500                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 9.40   | C            | Foreign Exchange Future | 0.14400   | 0.17200                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 9.15   | C            | Foreign Exchange Future | 0.19300   | 0.22800                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 8.45   | C            | Foreign Exchange Future | 0.45200   | 0.51800                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 8.00   | C            | Foreign Exchange Future | 0.74800   | 0.83100                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 7.75   | C            | Foreign Exchange Future | 0.95200   | 1.04100                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 8.80   | C            | Foreign Exchange Future | 0.29300   | 0.34200                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 7.65   | C            | Foreign Exchange Future | 1.04200   | 1.13600                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 8.70   | C            | Foreign Exchange Future | 0.33100   | 0.38500                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 8.95   | C            | Foreign Exchange Future | 0.24500   | 0.28700                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 8.60   | C            | Foreign Exchange Future | 0.37600   | 0.43500                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 9.45   | C            | Foreign Exchange Future | 0.13600   | 0.16200                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 9.20   | C            | Foreign Exchange Future | 0.18200   | 0.21600                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 9.20   | P            | Foreign Exchange Future | 0.72200   | 0.65800                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 9.45   | P            | Foreign Exchange Future | 0.92600   | 0.85400                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 8.60   | P            | Foreign Exchange Future | 0.31600   | 0.27700                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 8.95   | P            | Foreign Exchange Future | 0.53500   | 0.47900                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 8.70   | P            | Foreign Exchange Future | 0.37100   | 0.32700                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 7.65   | P            | Foreign Exchange Future | 0.03200   | 0.02800                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 8.80   | P            | Foreign Exchange Future | 0.43300   | 0.38400                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 7.75   | P            | Foreign Exchange Future | 0.04200   | 0.03300                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.08800   | 0.07300                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 8.45   | P            | Foreign Exchange Future | 0.24200   | 0.21000                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 9.15   | P            | Foreign Exchange Future | 0.68300   | 0.62000                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 0.88400   | 0.81400                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 8.90   | P            | Foreign Exchange Future | 0.50000   | 0.44700                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 8.55   | P            | Foreign Exchange Future | 0.29000   | 0.25300                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.06700   | 0.05400                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.12900   | 0.10800                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.26600   | 0.23100                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.16200   | 0.13700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 19/07/2011 | CHF / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.20000      | 0.17100                         | 0             |
| 19/07/2011 | CHF / R On 19 December 2011 | 8.30   | P            | Foreign Exchange Future | 0.18000      | 0.15400                         | 0             |
| 19/07/2011 | RAIN On 19 September 2011   |        |              | Foreign Exchange Future | 14,186.25000 | 14,231.07000                    | 0             |
| 19/07/2011 | YUAN/R On 19 September 2011 |        |              | Foreign Exchange Future | 1.08150      | 1.09080                         | 0             |
| 19/07/2011 | YUAN/R On 19 September 2011 | 1.10   | C            | Foreign Exchange Future | 0.01880      | 0.02300                         | 0             |
| 19/07/2011 | YUAN/R On 19 September 2011 | 1.15   | C            | Foreign Exchange Future | 0.00790      | 0.01010                         | 0             |
| 19/07/2011 | YUAN/R On 19 September 2011 | 1.05   | C            | Foreign Exchange Future | 0.04310      | 0.05020                         | 0             |
| 19/07/2011 | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.01160      | 0.00940                         | 0             |
| 19/07/2011 | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.07640      | 0.06930                         | 0             |
| 19/07/2011 | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.03730      | 0.03220                         | 0             |
| 19/07/2011 | YUAN/R On 19 December 2011  |        |              | Foreign Exchange Future | 1.09780      | 1.10730                         | 0             |
| 19/07/2011 | YUAN/R On 19 December 2011  | 1.10   | C            | Foreign Exchange Future | 0.04200      | 0.04710                         | 0             |
| 19/07/2011 | YUAN/R On 19 December 2011  | 1.05   | C            | Foreign Exchange Future | 0.06790      | 0.07490                         | 0             |
| 19/07/2011 | YUAN/R On 19 December 2011  | 1.15   | C            | Foreign Exchange Future | 0.02580      | 0.02940                         | 0             |
| 19/07/2011 | YUAN/R On 19 December 2011  | 1.15   | P            | Foreign Exchange Future | 0.07800      | 0.07210                         | 0             |
| 19/07/2011 | YUAN/R On 19 December 2011  | 1.05   | P            | Foreign Exchange Future | 0.02010      | 0.01760                         | 0             |
| 19/07/2011 | YUAN/R On 19 December 2011  | 1.10   | P            | Foreign Exchange Future | 0.04420      | 0.03980                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.95280      | 6.99150                         | 293,016       |
| 20/07/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.01500      | 0.01600                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.01300      | 0.01500                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01600      | 0.01800                         | 3,000         |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.02400      | 0.02600                         | 15,000        |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.05800      | 0.06400                         | 5,000         |
| 20/07/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.25800      | 0.28500                         | 980           |
| 20/07/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.19900      | 0.22200                         | 6,000         |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.05100      | 0.05700                         | 10,000        |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.90   | C            | Foreign Exchange Future | 0.01900      | 0.02100                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 5.70   | C            | Foreign Exchange Future | 1.25300      | 1.29200                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.13500      | 0.14900                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.36300      | 0.39500                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.35   | C            | Foreign Exchange Future | 0.06500      | 0.07200                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 5.75   | C            | Foreign Exchange Future | 1.20300      | 1.24200                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | \$ / R On 19 September 2011 | 7.25   | C            | Foreign Exchange Future | 0.08300   | 0.09200                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.04100   | 0.04500                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 5.80   | C            | Foreign Exchange Future | 1.15300   | 1.19200                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 5.85   | C            | Foreign Exchange Future | 1.10400   | 1.14200                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.70   | C            | Foreign Exchange Future | 0.02900   | 0.03200                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 6.30   | C            | Foreign Exchange Future | 0.66500   | 0.70200                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.03600   | 0.04000                         | 200           |
| 20/07/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.32600   | 0.35600                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.40200   | 0.43500                         | 6,060         |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.11900   | 0.13200                         | 6,060         |
| 20/07/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.07300   | 0.08100                         | 8,880         |
| 20/07/2011 | \$ / R On 19 September 2011 | 6.55   | C            | Foreign Exchange Future | 0.44300   | 0.47600                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.29100   | 0.32000                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.09300   | 0.10300                         | 6,000         |
| 20/07/2011 | \$ / R On 19 September 2011 | 6.85   | C            | Foreign Exchange Future | 0.22700   | 0.25300                         | 1,980         |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.04600   | 0.05100                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 6.95   | C            | Foreign Exchange Future | 0.17200   | 0.19400                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.65   | C            | Foreign Exchange Future | 0.03300   | 0.03600                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.10600   | 0.11700                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.15300   | 0.16800                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 6.40   | C            | Foreign Exchange Future | 0.57300   | 0.60900                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.75   | C            | Foreign Exchange Future | 0.02600   | 0.02900                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.75   | P            | Foreign Exchange Future | 0.82300   | 0.78800                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 6.40   | P            | Foreign Exchange Future | 0.02000   | 0.01800                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.20000   | 0.17700                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.30300   | 0.27600                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.73000   | 0.69500                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 6.95   | P            | Foreign Exchange Future | 0.16900   | 0.15300                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.59300   | 0.56000                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 6.55   | P            | Foreign Exchange Future | 0.04000   | 0.03500                         | 8,880         |
| 20/07/2011 | \$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.08800   | 0.07900                         | 1,980         |
| 20/07/2011 | \$ / R On 19 September 2011 | 6.85   | P            | Foreign Exchange Future | 0.12400   | 0.11200                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | \$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.34000   | 0.31200                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.42000   | 0.39000                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 2.84700   | 2.80900                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.26600   | 0.24100                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.07300   | 0.06500                         | 5,980         |
| 20/07/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.04900   | 0.04400                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 6.30   | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.77600   | 0.74100                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 1.20900   | 1.17200                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.63800   | 0.60400                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.25   | P            | Foreign Exchange Future | 0.38000   | 0.35100                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.35   | P            | Foreign Exchange Future | 0.46200   | 0.43100                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.06000   | 0.05400                         | 200           |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.23200   | 0.20800                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.90   | P            | Foreign Exchange Future | 0.96600   | 0.93000                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.68300   | 0.64900                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.14600   | 0.13100                         | 10,000        |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.54800   | 0.51600                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.10500   | 0.09400                         | 10,000        |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.50500   | 0.47300                         | 2,800         |
| 20/07/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.06300   | 1.02700                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.87100   | 0.83500                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.16000   | 1.12400                         | 0             |
| 20/07/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.11200   | 1.07500                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.04570   | 7.08460                         | 46,593        |
| 20/07/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.18400   | 0.19500                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.17200   | 0.18200                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.19700   | 0.20900                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.44600   | 0.47300                         | 6,425         |
| 20/07/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.08100   | 0.08500                         | 2,962         |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | \$ / R On 19 December 2011 | 7.00   | C            | Foreign Exchange Future | 0.30400   | 0.32500                         | 2,962         |
| 20/07/2011 | \$ / R On 19 December 2011 | 7.25   | C            | Foreign Exchange Future | 0.21100   | 0.22400                         | 5,000         |
| 20/07/2011 | \$ / R On 19 December 2011 | 6.15   | C            | Foreign Exchange Future | 0.92000   | 0.95600                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 7.50   | C            | Foreign Exchange Future | 0.15000   | 0.15900                         | 500           |
| 20/07/2011 | \$ / R On 19 December 2011 | 6.45   | C            | Foreign Exchange Future | 0.66300   | 0.69500                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 6.40   | C            | Foreign Exchange Future | 0.70300   | 0.73600                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 7.85   | C            | Foreign Exchange Future | 0.09600   | 0.10200                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 6.25   | C            | Foreign Exchange Future | 0.83000   | 0.86500                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 8.05   | C            | Foreign Exchange Future | 0.07600   | 0.08100                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 5.95   | C            | Foreign Exchange Future | 1.10800   | 1.14600                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 7.45   | C            | Foreign Exchange Future | 0.16000   | 0.17000                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 6.70   | C            | Foreign Exchange Future | 0.47900   | 0.50700                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 6.80   | C            | Foreign Exchange Future | 0.41500   | 0.44100                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 7.90   | C            | Foreign Exchange Future | 0.09100   | 0.09600                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 7.70   | C            | Foreign Exchange Future | 0.11600   | 0.12300                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 6.85   | C            | Foreign Exchange Future | 0.38500   | 0.41000                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 6.30   | C            | Foreign Exchange Future | 0.78700   | 0.82100                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 6.35   | C            | Foreign Exchange Future | 0.74500   | 0.77800                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 6.00   | C            | Foreign Exchange Future | 1.06000   | 1.09700                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 7.80   | C            | Foreign Exchange Future | 0.10200   | 0.10800                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 7.60   | C            | Foreign Exchange Future | 0.13200   | 0.13900                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 6.60   | C            | Foreign Exchange Future | 0.54900   | 0.57800                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 5.85   | C            | Foreign Exchange Future | 1.20500   | 1.24300                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 5.85   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.10300   | 0.09300                         | 5,000         |
| 20/07/2011 | \$ / R On 19 December 2011 | 7.60   | P            | Foreign Exchange Future | 0.68600   | 0.65400                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 7.80   | P            | Foreign Exchange Future | 0.85600   | 0.82300                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 6.00   | P            | Foreign Exchange Future | 0.01400   | 0.01200                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 6.35   | P            | Foreign Exchange Future | 0.04900   | 0.04300                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 6.30   | P            | Foreign Exchange Future | 0.04100   | 0.03600                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 6.85   | P            | Foreign Exchange Future | 0.18900   | 0.17500                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 7.70   | P            | Foreign Exchange Future | 0.77000   | 0.73800                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.94500   | 0.91100                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 6.80   | P            | Foreign Exchange Future | 0.16900   | 0.15600                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | \$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.13300   | 0.12200                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 7.45   | P            | Foreign Exchange Future | 0.56400   | 0.53500                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 5.95   | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 8.05   | P            | Foreign Exchange Future | 1.08000   | 1.04600                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.03400   | 0.03000                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 7.85   | P            | Foreign Exchange Future | 0.90000   | 0.86700                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 6.40   | P            | Foreign Exchange Future | 0.05700   | 0.05100                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 6.45   | P            | Foreign Exchange Future | 0.06700   | 0.06000                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 6.15   | P            | Foreign Exchange Future | 0.02400   | 0.02100                         | 5,000         |
| 20/07/2011 | \$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.60400   | 0.57400                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 7.25   | P            | Foreign Exchange Future | 0.41500   | 0.38900                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.25800   | 0.24000                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 1.03500   | 1.00000                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.45100   | 0.42400                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 6.75   | P            | Foreign Exchange Future | 0.15000   | 0.13800                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 7.40   | P            | Foreign Exchange Future | 0.52600   | 0.49700                         | 0             |
| 20/07/2011 | \$ / R On 19 December 2011 | 7.35   | P            | Foreign Exchange Future | 0.48800   | 0.46000                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 7.14120   | 7.18040                         | 16,114        |
| 20/07/2011 | \$ / R On 19 March 2012    | 7.04   | C            | Foreign Exchange Future | 0.41300   | 0.43500                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012    | 7.09   | C            | Foreign Exchange Future | 0.38900   | 0.41000                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012    | 6.99   | C            | Foreign Exchange Future | 0.43900   | 0.46200                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 0.43200   | 0.45400                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012    | 7.15   | C            | Foreign Exchange Future | 0.35900   | 0.37900                         | 4,100         |
| 20/07/2011 | \$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 0.32200   | 0.33700                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012    | 6.80   | C            | Foreign Exchange Future | 0.54500   | 0.57100                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 0.34000   | 0.35600                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012    | 6.75   | C            | Foreign Exchange Future | 0.57600   | 0.60300                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012    | 7.55   | C            | Foreign Exchange Future | 0.23500   | 0.24600                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012    | 7.95   | C            | Foreign Exchange Future | 0.16000   | 0.16700                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012    | 7.40   | C            | Foreign Exchange Future | 0.27500   | 0.28800                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012    | 8.30   | C            | Foreign Exchange Future | 0.11700   | 0.12300                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012    | 6.70   | C            | Foreign Exchange Future | 0.60800   | 0.63600                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012    | 8.35   | C            | Foreign Exchange Future | 0.11300   | 0.11800                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012    | 6.85   | C            | Foreign Exchange Future | 0.51500   | 0.54000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | \$ / R On 19 March 2012 | 8.00   | C            | Foreign Exchange Future | 0.15200   | 0.15900                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 7.10   | C            | Foreign Exchange Future | 0.38200   | 0.40300                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 6.65   | C            | Foreign Exchange Future | 0.64200   | 0.67000                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 7.45   | C            | Foreign Exchange Future | 0.26100   | 0.27300                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 8.20   | C            | Foreign Exchange Future | 0.12800   | 0.13300                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 7.85   | C            | Foreign Exchange Future | 0.17500   | 0.18300                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 7.05   | C            | Foreign Exchange Future | 0.40600   | 0.42800                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 6.60   | C            | Foreign Exchange Future | 0.67700   | 0.70600                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 6.90   | C            | Foreign Exchange Future | 0.48600   | 0.51000                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 7.35   | C            | Foreign Exchange Future | 0.29000   | 0.30300                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 7.30   | C            | Foreign Exchange Future | 0.30500   | 0.32000                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 7.80   | C            | Foreign Exchange Future | 0.18400   | 0.19200                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 8.05   | C            | Foreign Exchange Future | 0.14600   | 0.15200                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 7.90   | C            | Foreign Exchange Future | 0.16700   | 0.17500                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 8.15   | C            | Foreign Exchange Future | 0.13300   | 0.13900                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 8.15   | P            | Foreign Exchange Future | 1.14200   | 1.10900                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 7.90   | P            | Foreign Exchange Future | 0.92600   | 0.89500                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 8.05   | P            | Foreign Exchange Future | 1.05500   | 1.02200                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 7.80   | P            | Foreign Exchange Future | 0.84300   | 0.81200                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 7.30   | P            | Foreign Exchange Future | 0.46400   | 0.44000                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 7.35   | P            | Foreign Exchange Future | 0.49900   | 0.47300                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 6.90   | P            | Foreign Exchange Future | 0.24500   | 0.23000                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 6.60   | P            | Foreign Exchange Future | 0.13600   | 0.12600                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 7.05   | P            | Foreign Exchange Future | 0.31500   | 0.29800                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 7.85   | P            | Foreign Exchange Future | 0.88400   | 0.85300                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 8.20   | P            | Foreign Exchange Future | 1.18700   | 1.15300                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 7.45   | P            | Foreign Exchange Future | 0.57000   | 0.54300                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 6.65   | P            | Foreign Exchange Future | 0.15100   | 0.14000                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 7.10   | P            | Foreign Exchange Future | 0.34100   | 0.32300                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 8.00   | P            | Foreign Exchange Future | 1.01100   | 0.97900                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 6.85   | P            | Foreign Exchange Future | 0.22400   | 0.21000                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 8.35   | P            | Foreign Exchange Future | 1.32200   | 1.28800                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 6.70   | P            | Foreign Exchange Future | 0.16700   | 0.15600                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012 | 8.30   | P            | Foreign Exchange Future | 1.27600   | 1.24300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | \$ / R On 19 March 2012     | 7.40   | P            | Foreign Exchange Future | 0.53400   | 0.50800                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012     | 7.95   | P            | Foreign Exchange Future | 0.96900   | 0.93700                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012     | 7.55   | P            | Foreign Exchange Future | 0.64400   | 0.61600                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012     | 6.75   | P            | Foreign Exchange Future | 0.18500   | 0.17300                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012     | 7.20   | P            | Foreign Exchange Future | 0.39900   | 0.37600                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012     | 6.80   | P            | Foreign Exchange Future | 0.20400   | 0.19100                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012     | 7.25   | P            | Foreign Exchange Future | 0.43100   | 0.40700                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012     | 7.15   | P            | Foreign Exchange Future | 0.36800   | 0.34900                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.29100   | 0.27400                         | 1,000         |
| 20/07/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.28400   | 0.26800                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.33400   | 0.31600                         | 0             |
| 20/07/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.30800   | 0.29100                         | 0             |
| 20/07/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 7.24170   | 7.28210                         | 2,000         |
| 20/07/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 0.43300   | 0.45300                         | 0             |
| 20/07/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 0.41500   | 0.43100                         | 0             |
| 20/07/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 0.45600   | 0.47600                         | 0             |
| 20/07/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.41400   | 0.39400                         | 0             |
| 20/07/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.47300   | 0.44900                         | 0             |
| 20/07/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.44100   | 0.42100                         | 0             |
| 20/07/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.34690   | 7.38770                         | 0             |
| 20/07/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.57400   | 0.59500                         | 0             |
| 20/07/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.55100   | 0.57100                         | 0             |
| 20/07/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 0.52800   | 0.54800                         | 11,000        |
| 20/07/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 0.59800   | 0.62000                         | 13,000        |
| 20/07/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.40100   | 0.38200                         | 0             |
| 20/07/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.48100   | 0.46000                         | 0             |
| 20/07/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.45400   | 0.43300                         | 0             |
| 20/07/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.42700   | 0.40700                         | 0             |
| 20/07/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 7.45000   | 7.49050                         | 0             |
| 20/07/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 0.48600   | 0.50100                         | 0             |
| 20/07/2011 | \$ / R On 14 December 2012  | 7.75   | C            | Foreign Exchange Future | 0.47100   | 0.48500                         | 0             |
| 20/07/2011 | \$ / R On 14 December 2012  | 7.65   | C            | Foreign Exchange Future | 0.50200   | 0.51700                         | 0             |
| 20/07/2011 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.40300   | 0.41600                         | 300           |
| 20/07/2011 | \$ / R On 14 December 2012  | 7.65   | P            | Foreign Exchange Future | 0.70200   | 0.67700                         | 0             |



| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | \$ / R On 14 December 2012       | 8.00   | P            | Foreign Exchange Future | 0.95300   | 0.92600                         | 0             |
| 20/07/2011 | \$ / R On 14 December 2012       | 7.75   | P            | Foreign Exchange Future | 0.77100   | 0.74500                         | 0             |
| 20/07/2011 | \$ / R On 14 December 2012       | 7.70   | P            | Foreign Exchange Future | 0.73600   | 0.71100                         | 0             |
| 20/07/2011 | \$ / R On 12 December 2014       |        |              | Foreign Exchange Future | 8.42120   | 8.45870                         | 0             |
| 20/07/2011 | \$ / R On 12 December 2014       | 8.50   | C            | Foreign Exchange Future | 1.06000   | 1.07800                         | 0             |
| 20/07/2011 | \$ / R On 12 December 2014       | 8.55   | C            | Foreign Exchange Future | 1.04300   | 1.06100                         | 0             |
| 20/07/2011 | \$ / R On 12 December 2014       | 8.45   | C            | Foreign Exchange Future | 1.07700   | 1.09500                         | 0             |
| 20/07/2011 | \$ / R On 12 December 2014       | 8.00   | C            | Foreign Exchange Future | 1.24400   | 1.26500                         | 200           |
| 20/07/2011 | \$ / R On 12 December 2014       | 8.45   | P            | Foreign Exchange Future | 1.10600   | 1.08600                         | 0             |
| 20/07/2011 | \$ / R On 12 December 2014       | 8.00   | P            | Foreign Exchange Future | 0.82300   | 0.80600                         | 0             |
| 20/07/2011 | \$ / R On 12 December 2014       | 8.55   | P            | Foreign Exchange Future | 1.17200   | 1.15200                         | 0             |
| 20/07/2011 | \$ / R On 12 December 2014       | 8.50   | P            | Foreign Exchange Future | 1.13900   | 1.11900                         | 0             |
| 20/07/2011 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.21850   | 9.25600                         | 0             |
| 20/07/2011 | \$ / R On 14 December 2015       | 9.20   | C            | Foreign Exchange Future | 1.43900   | 1.45700                         | 0             |
| 20/07/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.42300   | 1.44100                         | 0             |
| 20/07/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.45600   | 1.47400                         | 0             |
| 20/07/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.38800   | 1.36800                         | 0             |
| 20/07/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.45500   | 1.43500                         | 0             |
| 20/07/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.42100   | 1.40100                         | 0             |
| 20/07/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.95280   | 6.99150                         | 417           |
| 20/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.11931   | 0.13210                         | 0             |
| 20/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.10550   | 0.11691                         | 0             |
| 20/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.13492   | 0.14923                         | 0             |
| 20/07/2011 | \$ / R MAXI On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.09333   | 0.10348                         | 50            |
| 20/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.23212   | 0.20773                         | 0             |
| 20/07/2011 | \$ / R MAXI On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.34053   | 0.31198                         | 0             |
| 20/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.30270   | 0.27541                         | 0             |
| 20/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.26651   | 0.24060                         | 0             |
| 20/07/2011 | \$ / R MAXI On 19 December 2011  |        |              | Foreign Exchange Future | 7.04570   | 7.08460                         | 15            |
| 20/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.30369   | 0.32512                         | 0             |
| 20/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | C            | Foreign Exchange Future | 0.27948   | 0.29984                         | 0             |
| 20/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | C            | Foreign Exchange Future | 0.32932   | 0.35183                         | 0             |
| 20/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | P            | Foreign Exchange Future | 0.23362   | 0.21723                         | 0             |

| Date       | Contract Details                | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | \$ / R MAXI On 19 December 2011 | 7.05   | P            | Foreign Exchange Future | 0.28378   | 0.26524                         | 0             |
| 20/07/2011 | \$ / R MAXI On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.25799   | 0.24052                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      |        |              | Foreign Exchange Future | 11.21060  | 11.29600                        | 31,459        |
| 20/07/2011 | £ / R On 19 September 2011      | 11.50  | C            | Foreign Exchange Future | 0.13400   | 0.16200                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      | 11.55  | C            | Foreign Exchange Future | 0.12100   | 0.14700                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      | 11.45  | C            | Foreign Exchange Future | 0.14800   | 0.17800                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      | 11.65  | C            | Foreign Exchange Future | 0.09900   | 0.12100                         | 8,945         |
| 20/07/2011 | £ / R On 19 September 2011      | 12.10  | C            | Foreign Exchange Future | 0.04000   | 0.05000                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      | 11.00  | C            | Foreign Exchange Future | 0.35700   | 0.41800                         | 3,455         |
| 20/07/2011 | £ / R On 19 September 2011      | 10.50  | C            | Foreign Exchange Future | 0.74800   | 0.82500                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      | 11.20  | C            | Foreign Exchange Future | 0.23900   | 0.29100                         | 1,200         |
| 20/07/2011 | £ / R On 19 September 2011      | 10.85  | C            | Foreign Exchange Future | 0.46100   | 0.52900                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      | 10.95  | C            | Foreign Exchange Future | 0.39000   | 0.45400                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      | 11.10  | C            | Foreign Exchange Future | 0.29500   | 0.35100                         | 630           |
| 20/07/2011 | £ / R On 19 September 2011      | 11.15  | C            | Foreign Exchange Future | 0.26600   | 0.32000                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      | 11.90  | C            | Foreign Exchange Future | 0.06000   | 0.07400                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      | 11.75  | C            | Foreign Exchange Future | 0.08100   | 0.09900                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      | 11.80  | C            | Foreign Exchange Future | 0.07300   | 0.09000                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      | 11.25  | C            | Foreign Exchange Future | 0.21800   | 0.26300                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      | 10.75  | C            | Foreign Exchange Future | 0.53800   | 0.60900                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      | 11.70  | C            | Foreign Exchange Future | 0.09000   | 0.11000                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      | 10.65  | C            | Foreign Exchange Future | 0.61900   | 0.69300                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      | 11.85  | C            | Foreign Exchange Future | 0.06600   | 0.08100                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      | 11.85  | P            | Foreign Exchange Future | 0.70500   | 0.63500                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      | 10.65  | P            | Foreign Exchange Future | 0.05800   | 0.04700                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      | 11.70  | P            | Foreign Exchange Future | 0.57900   | 0.51400                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      | 10.75  | P            | Foreign Exchange Future | 0.07700   | 0.06300                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      | 11.25  | P            | Foreign Exchange Future | 0.25700   | 0.21700                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      | 11.80  | P            | Foreign Exchange Future | 0.66200   | 0.59400                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      | 11.75  | P            | Foreign Exchange Future | 0.62000   | 0.55300                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      | 11.90  | P            | Foreign Exchange Future | 0.74900   | 0.67800                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      | 11.15  | P            | Foreign Exchange Future | 0.20500   | 0.17400                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011      | 10.95  | P            | Foreign Exchange Future | 0.12900   | 0.10800                         | 1,200         |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | £ / R On 19 September 2011 | 11.20  | P            | Foreign Exchange Future | 0.22800   | 0.19500                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011 | 10.85  | P            | Foreign Exchange Future | 0.10000   | 0.08300                         | 630           |
| 20/07/2011 | £ / R On 19 September 2011 | 11.10  | P            | Foreign Exchange Future | 0.18400   | 0.15500                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011 | 10.50  | P            | Foreign Exchange Future | 0.03700   | 0.02900                         | 5,490         |
| 20/07/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 0.92900   | 0.85400                         | 200           |
| 20/07/2011 | £ / R On 19 September 2011 | 11.00  | P            | Foreign Exchange Future | 0.14600   | 0.12200                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.53800   | 0.47500                         | 100           |
| 20/07/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.38700   | 0.33200                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.46000   | 0.40100                         | 0             |
| 20/07/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.42300   | 0.36600                         | 200           |
| 20/07/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.34910  | 11.43550                        | 9,409         |
| 20/07/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.28900   | 0.32200                         | 0             |
| 20/07/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.27400   | 0.30500                         | 0             |
| 20/07/2011 | £ / R On 19 December 2011  | 10.70  | C            | Foreign Exchange Future | 0.79100   | 0.85900                         | 0             |
| 20/07/2011 | £ / R On 19 December 2011  | 11.75  | C            | Foreign Exchange Future | 0.26000   | 0.28900                         | 0             |
| 20/07/2011 | £ / R On 19 December 2011  | 10.50  | C            | Foreign Exchange Future | 0.94400   | 1.01600                         | 0             |
| 20/07/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.30500   | 0.33900                         | 0             |
| 20/07/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.15900   | 0.17800                         | 0             |
| 20/07/2011 | £ / R On 19 December 2011  | 11.30  | C            | Foreign Exchange Future | 0.42300   | 0.47200                         | 0             |
| 20/07/2011 | £ / R On 19 December 2011  | 11.90  | C            | Foreign Exchange Future | 0.22000   | 0.24600                         | 0             |
| 20/07/2011 | £ / R On 19 December 2011  | 11.90  | P            | Foreign Exchange Future | 0.77100   | 0.71100                         | 0             |
| 20/07/2011 | £ / R On 19 December 2011  | 11.30  | P            | Foreign Exchange Future | 0.37400   | 0.33700                         | 0             |
| 20/07/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.01000   | 0.94300                         | 250           |
| 20/07/2011 | £ / R On 19 December 2011  | 11.60  | P            | Foreign Exchange Future | 0.55600   | 0.50400                         | 0             |
| 20/07/2011 | £ / R On 19 December 2011  | 10.50  | P            | Foreign Exchange Future | 0.09500   | 0.08100                         | 0             |
| 20/07/2011 | £ / R On 19 December 2011  | 11.75  | P            | Foreign Exchange Future | 0.66100   | 0.60400                         | 0             |
| 20/07/2011 | £ / R On 19 December 2011  | 10.70  | P            | Foreign Exchange Future | 0.14200   | 0.12400                         | 0             |
| 20/07/2011 | £ / R On 19 December 2011  | 11.70  | P            | Foreign Exchange Future | 0.62500   | 0.57000                         | 0             |
| 20/07/2011 | £ / R On 19 December 2011  | 11.65  | P            | Foreign Exchange Future | 0.59000   | 0.53700                         | 0             |
| 20/07/2011 | £ / R On 19 March 2012     |        |              | Foreign Exchange Future | 11.49200  | 11.58020                        | 2,832         |
| 20/07/2011 | £ / R On 19 March 2012     | 11.45  | C            | Foreign Exchange Future | 0.55400   | 0.60200                         | 0             |
| 20/07/2011 | £ / R On 19 March 2012     | 11.50  | C            | Foreign Exchange Future | 0.53100   | 0.57700                         | 0             |
| 20/07/2011 | £ / R On 19 March 2012     | 11.40  | C            | Foreign Exchange Future | 0.57800   | 0.62700                         | 0             |
| 20/07/2011 | £ / R On 19 March 2012     | 11.55  | C            | Foreign Exchange Future | 0.51000   | 0.55400                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | £ / R On 19 March 2012     | 11.90  | C            | Foreign Exchange Future | 0.38900   | 0.42200                         | 0             |
| 20/07/2011 | £ / R On 19 March 2012     | 11.00  | C            | Foreign Exchange Future | 0.79700   | 0.85600                         | 0             |
| 20/07/2011 | £ / R On 19 March 2012     | 11.80  | C            | Foreign Exchange Future | 0.42100   | 0.45500                         | 0             |
| 20/07/2011 | £ / R On 19 March 2012     | 12.30  | C            | Foreign Exchange Future | 0.28600   | 0.31100                         | 0             |
| 20/07/2011 | £ / R On 19 March 2012     | 11.35  | C            | Foreign Exchange Future | 0.60200   | 0.65300                         | 0             |
| 20/07/2011 | £ / R On 19 March 2012     | 10.90  | C            | Foreign Exchange Future | 0.85900   | 0.92100                         | 0             |
| 20/07/2011 | £ / R On 19 March 2012     | 11.10  | C            | Foreign Exchange Future | 0.73700   | 0.79400                         | 0             |
| 20/07/2011 | £ / R On 19 March 2012     | 11.70  | C            | Foreign Exchange Future | 0.45400   | 0.49200                         | 0             |
| 20/07/2011 | £ / R On 19 March 2012     | 11.70  | P            | Foreign Exchange Future | 0.66200   | 0.61200                         | 0             |
| 20/07/2011 | £ / R On 19 March 2012     | 11.10  | P            | Foreign Exchange Future | 0.34500   | 0.31400                         | 0             |
| 20/07/2011 | £ / R On 19 March 2012     | 10.90  | P            | Foreign Exchange Future | 0.26700   | 0.24100                         | 0             |
| 20/07/2011 | £ / R On 19 March 2012     | 11.35  | P            | Foreign Exchange Future | 0.46000   | 0.42300                         | 0             |
| 20/07/2011 | £ / R On 19 March 2012     | 12.30  | P            | Foreign Exchange Future | 1.09400   | 1.03100                         | 0             |
| 20/07/2011 | £ / R On 19 March 2012     | 11.80  | P            | Foreign Exchange Future | 0.72900   | 0.67500                         | 0             |
| 20/07/2011 | £ / R On 19 March 2012     | 11.00  | P            | Foreign Exchange Future | 0.30500   | 0.27600                         | 0             |
| 20/07/2011 | £ / R On 19 March 2012     | 11.90  | P            | Foreign Exchange Future | 0.79700   | 0.74200                         | 0             |
| 20/07/2011 | £ / R On 19 March 2012     | 11.55  | P            | Foreign Exchange Future | 0.56800   | 0.52400                         | 0             |
| 20/07/2011 | £ / R On 19 March 2012     | 11.40  | P            | Foreign Exchange Future | 0.48600   | 0.44700                         | 0             |
| 20/07/2011 | £ / R On 19 March 2012     | 11.50  | P            | Foreign Exchange Future | 0.53900   | 0.49700                         | 0             |
| 20/07/2011 | £ / R On 19 March 2012     | 11.45  | P            | Foreign Exchange Future | 0.51200   | 0.47200                         | 0             |
| 20/07/2011 | £ / R On 18 June 2012      |        |              | Foreign Exchange Future | 11.64220  | 11.73280                        | 0             |
| 20/07/2011 | £ / R On 18 June 2012      | 11.85  | C            | Foreign Exchange Future | 0.56600   | 0.60500                         | 0             |
| 20/07/2011 | £ / R On 18 June 2012      | 11.80  | C            | Foreign Exchange Future | 0.58400   | 0.62400                         | 0             |
| 20/07/2011 | £ / R On 18 June 2012      | 11.90  | C            | Foreign Exchange Future | 0.54800   | 0.58600                         | 0             |
| 20/07/2011 | £ / R On 18 June 2012      | 11.90  | P            | Foreign Exchange Future | 0.80600   | 0.75300                         | 0             |
| 20/07/2011 | £ / R On 18 June 2012      | 11.80  | P            | Foreign Exchange Future | 0.74200   | 0.69100                         | 0             |
| 20/07/2011 | £ / R On 18 June 2012      | 11.85  | P            | Foreign Exchange Future | 0.77400   | 0.72200                         | 0             |
| 20/07/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08820   | 0.08860                         | 12,444        |
| 20/07/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00839   | 0.00877                         | 0             |
| 20/07/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00196   | 0.00212                         | 0             |
| 20/07/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01821   | 0.01861                         | 0             |
| 20/07/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 20/07/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41180  | 11.41140                        | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00001   | 0.00001                         | 0             |
| 20/07/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00376   | 0.00352                         | 0             |
| 20/07/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00019   | 0.00017                         | 0             |
| 20/07/2011 | ¥ / R On 19 December 2011  |        |              | Foreign Exchange Future | 0.08940   | 0.08990                         | 0             |
| 20/07/2011 | ¥ / R On 19 December 2011  | 0.08   | C            | Foreign Exchange Future | 0.01042   | 0.01086                         | 0             |
| 20/07/2011 | ¥ / R On 19 December 2011  | 0.09   | C            | Foreign Exchange Future | 0.00453   | 0.00480                         | 0             |
| 20/07/2011 | ¥ / R On 19 December 2011  | 0.07   | C            | Foreign Exchange Future | 0.01948   | 0.01998                         | 0             |
| 20/07/2011 | ¥ / R On 19 December 2011  | 0.07   | P            | Foreign Exchange Future | 0.00008   | 0.00008                         | 0             |
| 20/07/2011 | ¥ / R On 19 December 2011  | 0.09   | P            | Foreign Exchange Future | 0.00513   | 0.00490                         | 0             |
| 20/07/2011 | ¥ / R On 19 December 2011  | 0.08   | P            | Foreign Exchange Future | 0.00102   | 0.00096                         | 0             |
| 20/07/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.85430   | 9.90450                         | 60,571        |
| 20/07/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.31300   | 0.35100                         | 0             |
| 20/07/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.28000   | 0.31700                         | 0             |
| 20/07/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.34700   | 0.38800                         | 0             |
| 20/07/2011 | € / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.22000   | 0.25400                         | 5,655         |
| 20/07/2011 | € / R On 19 September 2011 | 10.40  | C            | Foreign Exchange Future | 0.04800   | 0.05900                         | 3,590         |
| 20/07/2011 | € / R On 19 September 2011 | 9.30   | C            | Foreign Exchange Future | 0.58700   | 0.63400                         | 0             |
| 20/07/2011 | € / R On 19 September 2011 | 10.25  | C            | Foreign Exchange Future | 0.07200   | 0.08600                         | 6,195         |
| 20/07/2011 | € / R On 19 September 2011 | 10.00  | C            | Foreign Exchange Future | 0.13500   | 0.15700                         | 0             |
| 20/07/2011 | € / R On 19 September 2011 | 10.65  | C            | Foreign Exchange Future | 0.02500   | 0.03100                         | 0             |
| 20/07/2011 | € / R On 19 September 2011 | 9.40   | C            | Foreign Exchange Future | 0.50100   | 0.54700                         | 0             |
| 20/07/2011 | € / R On 19 September 2011 | 10.55  | C            | Foreign Exchange Future | 0.03200   | 0.04000                         | 0             |
| 20/07/2011 | € / R On 19 September 2011 | 10.60  | C            | Foreign Exchange Future | 0.02800   | 0.03500                         | 0             |
| 20/07/2011 | € / R On 19 September 2011 | 10.50  | C            | Foreign Exchange Future | 0.03700   | 0.04500                         | 0             |
| 20/07/2011 | € / R On 19 September 2011 | 10.50  | P            | Foreign Exchange Future | 0.68300   | 0.64100                         | 0             |
| 20/07/2011 | € / R On 19 September 2011 | 10.60  | P            | Foreign Exchange Future | 0.77400   | 0.73100                         | 0             |
| 20/07/2011 | € / R On 19 September 2011 | 10.55  | P            | Foreign Exchange Future | 0.72800   | 0.68600                         | 0             |
| 20/07/2011 | € / R On 19 September 2011 | 9.40   | P            | Foreign Exchange Future | 0.04700   | 0.04300                         | 0             |
| 20/07/2011 | € / R On 19 September 2011 | 10.65  | P            | Foreign Exchange Future | 0.82100   | 0.77700                         | 0             |
| 20/07/2011 | € / R On 19 September 2011 | 10.00  | P            | Foreign Exchange Future | 0.28100   | 0.25300                         | 0             |
| 20/07/2011 | € / R On 19 September 2011 | 10.25  | P            | Foreign Exchange Future | 0.46800   | 0.43200                         | 0             |
| 20/07/2011 | € / R On 19 September 2011 | 9.30   | P            | Foreign Exchange Future | 0.03300   | 0.03000                         | 6,195         |
| 20/07/2011 | € / R On 19 September 2011 | 10.40  | P            | Foreign Exchange Future | 0.59400   | 0.55500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.09300   | 0.08400                         | 2,065         |
| 20/07/2011 | € / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 0.16600   | 0.15000                         | 0             |
| 20/07/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.12600   | 0.11300                         | 0             |
| 20/07/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.10900   | 0.09700                         | 0             |
| 20/07/2011 | € / R On 19 December 2011  |        |              | Foreign Exchange Future | 9.96050   | 10.01230                        | 4,928         |
| 20/07/2011 | € / R On 19 December 2011  | 9.80   | C            | Foreign Exchange Future | 0.41200   | 0.44600                         | 0             |
| 20/07/2011 | € / R On 19 December 2011  | 9.85   | C            | Foreign Exchange Future | 0.38500   | 0.41800                         | 0             |
| 20/07/2011 | € / R On 19 December 2011  | 9.75   | C            | Foreign Exchange Future | 0.44000   | 0.47500                         | 0             |
| 20/07/2011 | € / R On 19 December 2011  | 10.00  | C            | Foreign Exchange Future | 0.31500   | 0.34200                         | 0             |
| 20/07/2011 | € / R On 19 December 2011  | 9.55   | C            | Foreign Exchange Future | 0.56400   | 0.60400                         | 0             |
| 20/07/2011 | € / R On 19 December 2011  | 9.40   | C            | Foreign Exchange Future | 0.66900   | 0.71200                         | 0             |
| 20/07/2011 | € / R On 19 December 2011  | 9.30   | C            | Foreign Exchange Future | 0.74500   | 0.79000                         | 0             |
| 20/07/2011 | € / R On 19 December 2011  | 9.30   | P            | Foreign Exchange Future | 0.08500   | 0.07800                         | 0             |
| 20/07/2011 | € / R On 19 December 2011  | 9.40   | P            | Foreign Exchange Future | 0.10900   | 0.10000                         | 0             |
| 20/07/2011 | € / R On 19 December 2011  | 9.55   | P            | Foreign Exchange Future | 0.15400   | 0.14200                         | 0             |
| 20/07/2011 | € / R On 19 December 2011  | 10.00  | P            | Foreign Exchange Future | 0.35500   | 0.33000                         | 0             |
| 20/07/2011 | € / R On 19 December 2011  | 9.75   | P            | Foreign Exchange Future | 0.23000   | 0.21300                         | 0             |
| 20/07/2011 | € / R On 19 December 2011  | 9.85   | P            | Foreign Exchange Future | 0.27500   | 0.25600                         | 0             |
| 20/07/2011 | € / R On 19 December 2011  | 9.80   | P            | Foreign Exchange Future | 0.25200   | 0.23400                         | 0             |
| 20/07/2011 | € / R On 19 March 2012     |        |              | Foreign Exchange Future | 10.07240  | 10.12540                        | 8,503         |
| 20/07/2011 | € / R On 19 March 2012     | 10.10  | C            | Foreign Exchange Future | 0.42400   | 0.45500                         | 0             |
| 20/07/2011 | € / R On 19 March 2012     | 10.15  | C            | Foreign Exchange Future | 0.40500   | 0.43500                         | 0             |
| 20/07/2011 | € / R On 19 March 2012     | 10.05  | C            | Foreign Exchange Future | 0.44600   | 0.47900                         | 0             |
| 20/07/2011 | € / R On 19 March 2012     | 9.05   | C            | Foreign Exchange Future | 1.09900   | 1.15000                         | 0             |
| 20/07/2011 | € / R On 19 March 2012     | 10.25  | C            | Foreign Exchange Future | 0.36900   | 0.39800                         | 0             |
| 20/07/2011 | € / R On 19 March 2012     | 9.80   | C            | Foreign Exchange Future | 0.57400   | 0.61200                         | 0             |
| 20/07/2011 | € / R On 19 March 2012     | 9.00   | C            | Foreign Exchange Future | 1.14300   | 1.19400                         | 0             |
| 20/07/2011 | € / R On 19 March 2012     | 9.90   | C            | Foreign Exchange Future | 0.52000   | 0.55600                         | 0             |
| 20/07/2011 | € / R On 19 March 2012     | 10.60  | C            | Foreign Exchange Future | 0.26700   | 0.29100                         | 0             |
| 20/07/2011 | € / R On 19 March 2012     | 10.60  | P            | Foreign Exchange Future | 0.79500   | 0.76600                         | 0             |
| 20/07/2011 | € / R On 19 March 2012     | 9.90   | P            | Foreign Exchange Future | 0.34800   | 0.33100                         | 0             |
| 20/07/2011 | € / R On 19 March 2012     | 9.00   | P            | Foreign Exchange Future | 0.07100   | 0.06900                         | 0             |
| 20/07/2011 | € / R On 19 March 2012     | 9.80   | P            | Foreign Exchange Future | 0.30200   | 0.28700                         | 0             |
| 20/07/2011 | € / R On 19 March 2012     | 10.25  | P            | Foreign Exchange Future | 0.54700   | 0.52300                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | € / R On 19 March 2012        | 9.05   | P            | Foreign Exchange Future | 0.07700   | 0.07500                         | 0             |
| 20/07/2011 | € / R On 19 March 2012        | 10.05  | P            | Foreign Exchange Future | 0.42400   | 0.40400                         | 0             |
| 20/07/2011 | € / R On 19 March 2012        | 10.15  | P            | Foreign Exchange Future | 0.48300   | 0.46000                         | 0             |
| 20/07/2011 | € / R On 19 March 2012        | 10.10  | P            | Foreign Exchange Future | 0.45200   | 0.43000                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.41090   | 7.42920                         | 25,354        |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.76600   | 0.78400                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.71700   | 0.73500                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.81500   | 0.83300                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.09800   | 0.10500                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.11600   | 0.12400                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.43700   | 0.45300                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.27000   | 0.28400                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.08200   | 0.08800                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.31000   | 0.32400                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | C            | Foreign Exchange Future | 0.01900   | 0.02100                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.66900   | 0.68700                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.62100   | 0.63900                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.35000   | 0.36600                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.13700   | 0.14600                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.12600   | 0.11700                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 0.65200   | 0.63500                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 0.74800   | 0.73100                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.03900   | 0.03700                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 0.60500   | 0.58800                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | P            | Foreign Exchange Future | 0.55800   | 0.54200                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.04900   | 0.04500                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.22100   | 0.20900                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.05900   | 0.05500                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.02600   | 0.02400                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.15500   | 0.14500                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.18700   | 0.17600                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 20/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 20/07/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.42730   | 7.44680                         | 690           |
| 20/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.79600   | 0.81400                         | 0             |
| 20/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.75100   | 0.76900                         | 0             |
| 20/07/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.84200   | 0.86100                         | 0             |
| 20/07/2011 | AU\$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.17700   | 0.18700                         | 0             |
| 20/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.27800   | 0.29100                         | 0             |
| 20/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.15100   | 0.14400                         | 0             |
| 20/07/2011 | AU\$ / R On 19 December 2011  | 7.50   | P            | Foreign Exchange Future | 0.25000   | 0.24000                         | 0             |
| 20/07/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 20/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.02400   | 0.02200                         | 0             |
| 20/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.01900   | 0.01700                         | 0             |
| 20/07/2011 | AU\$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.45090   | 7.47030                         | 4             |
| 20/07/2011 | AU\$ / R On 19 March 2012     | 7.25   | C            | Foreign Exchange Future | 0.38500   | 0.39800                         | 0             |
| 20/07/2011 | AU\$ / R On 19 March 2012     | 7.30   | C            | Foreign Exchange Future | 0.35500   | 0.36800                         | 0             |
| 20/07/2011 | AU\$ / R On 19 March 2012     | 7.20   | C            | Foreign Exchange Future | 0.41500   | 0.42900                         | 0             |
| 20/07/2011 | AU\$ / R On 19 March 2012     | 7.40   | C            | Foreign Exchange Future | 0.30000   | 0.31200                         | 0             |
| 20/07/2011 | AU\$ / R On 19 March 2012     | 6.95   | C            | Foreign Exchange Future | 0.59000   | 0.60600                         | 0             |
| 20/07/2011 | AU\$ / R On 19 March 2012     | 7.75   | C            | Foreign Exchange Future | 0.17000   | 0.17600                         | 0             |
| 20/07/2011 | AU\$ / R On 19 March 2012     | 7.45   | C            | Foreign Exchange Future | 0.27500   | 0.28700                         | 0             |
| 20/07/2011 | AU\$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 0.55300   | 0.56800                         | 0             |
| 20/07/2011 | AU\$ / R On 19 March 2012     | 6.20   | C            | Foreign Exchange Future | 1.26300   | 1.28200                         | 0             |
| 20/07/2011 | AU\$ / R On 19 March 2012     | 6.20   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 20/07/2011 | AU\$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.10200   | 0.09800                         | 0             |
| 20/07/2011 | AU\$ / R On 19 March 2012     | 7.45   | P            | Foreign Exchange Future | 0.27400   | 0.26700                         | 0             |
| 20/07/2011 | AU\$ / R On 19 March 2012     | 7.75   | P            | Foreign Exchange Future | 0.46900   | 0.45600                         | 0             |
| 20/07/2011 | AU\$ / R On 19 March 2012     | 6.95   | P            | Foreign Exchange Future | 0.08900   | 0.08600                         | 0             |
| 20/07/2011 | AU\$ / R On 19 March 2012     | 7.40   | P            | Foreign Exchange Future | 0.24900   | 0.24200                         | 0             |
| 20/07/2011 | AU\$ / R On 19 March 2012     | 7.20   | P            | Foreign Exchange Future | 0.16400   | 0.15900                         | 0             |



| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | AU\$ / R On 19 March 2012    | 7.30   | P            | Foreign Exchange Future | 0.20400   | 0.19800                         | 0             |
| 20/07/2011 | AU\$ / R On 19 March 2012    | 7.25   | P            | Foreign Exchange Future | 0.18400   | 0.17800                         | 0             |
| 20/07/2011 | AU\$ / R On 14 December 2015 |        |              | Foreign Exchange Future | 8.48470   | 8.51250                         | 0             |
| 20/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | C            | Foreign Exchange Future | 1.57000   | 1.59500                         | 0             |
| 20/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | C            | Foreign Exchange Future | 1.53100   | 1.55700                         | 0             |
| 20/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | C            | Foreign Exchange Future | 1.60800   | 1.63400                         | 0             |
| 20/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | P            | Foreign Exchange Future | 0.37300   | 0.37200                         | 0             |
| 20/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | P            | Foreign Exchange Future | 0.39600   | 0.39500                         | 0             |
| 20/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | P            | Foreign Exchange Future | 0.38500   | 0.38300                         | 0             |
| 20/07/2011 | CAD/ R On 19 September 2011  |        |              | Foreign Exchange Future | 7.33370   | 7.34680                         | 0             |
| 20/07/2011 | CAD/ R On 19 September 2011  | 7.25   | C            | Foreign Exchange Future | 0.18500   | 0.19300                         | 0             |
| 20/07/2011 | CAD/ R On 19 September 2011  | 7.30   | C            | Foreign Exchange Future | 0.15500   | 0.16300                         | 0             |
| 20/07/2011 | CAD/ R On 19 September 2011  | 7.20   | C            | Foreign Exchange Future | 0.21700   | 0.22600                         | 0             |
| 20/07/2011 | CAD/ R On 19 September 2011  | 7.80   | C            | Foreign Exchange Future | 0.02500   | 0.02600                         | 0             |
| 20/07/2011 | CAD/ R On 19 September 2011  | 7.75   | C            | Foreign Exchange Future | 0.03000   | 0.03200                         | 0             |
| 20/07/2011 | CAD/ R On 19 September 2011  | 7.85   | C            | Foreign Exchange Future | 0.02000   | 0.02200                         | 0             |
| 20/07/2011 | CAD/ R On 19 September 2011  | 7.55   | C            | Foreign Exchange Future | 0.06400   | 0.06800                         | 0             |
| 20/07/2011 | CAD/ R On 19 September 2011  | 6.60   | C            | Foreign Exchange Future | 0.73800   | 0.75100                         | 0             |
| 20/07/2011 | CAD/ R On 19 September 2011  | 6.90   | C            | Foreign Exchange Future | 0.45500   | 0.46800                         | 0             |
| 20/07/2011 | CAD/ R On 19 September 2011  | 7.95   | C            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 20/07/2011 | CAD/ R On 19 September 2011  | 7.95   | P            | Foreign Exchange Future | 0.63000   | 0.61800                         | 0             |
| 20/07/2011 | CAD/ R On 19 September 2011  | 6.90   | P            | Foreign Exchange Future | 0.02100   | 0.02100                         | 0             |
| 20/07/2011 | CAD/ R On 19 September 2011  | 6.60   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 20/07/2011 | CAD/ R On 19 September 2011  | 7.55   | P            | Foreign Exchange Future | 0.28000   | 0.27100                         | 0             |
| 20/07/2011 | CAD/ R On 19 September 2011  | 7.85   | P            | Foreign Exchange Future | 0.53600   | 0.52500                         | 0             |
| 20/07/2011 | CAD/ R On 19 September 2011  | 7.75   | P            | Foreign Exchange Future | 0.44600   | 0.43500                         | 0             |
| 20/07/2011 | CAD/ R On 19 September 2011  | 7.80   | P            | Foreign Exchange Future | 0.49100   | 0.47900                         | 0             |
| 20/07/2011 | CAD/ R On 19 September 2011  | 7.20   | P            | Foreign Exchange Future | 0.08300   | 0.07900                         | 0             |
| 20/07/2011 | CAD/ R On 19 September 2011  | 7.30   | P            | Foreign Exchange Future | 0.12100   | 0.11600                         | 0             |
| 20/07/2011 | CAD/ R On 19 September 2011  | 7.25   | P            | Foreign Exchange Future | 0.10100   | 0.09600                         | 0             |
| 20/07/2011 | CAD/ R On 19 December 2011   |        |              | Foreign Exchange Future | 7.41620   | 7.42840                         | 0             |
| 20/07/2011 | CAD/ R On 19 December 2011   | 7.25   | C            | Foreign Exchange Future | 0.32000   | 0.32800                         | 0             |
| 20/07/2011 | CAD/ R On 19 December 2011   | 7.30   | C            | Foreign Exchange Future | 0.29000   | 0.29700                         | 0             |

| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | CAD/ R On 19 December 2011         | 7.20   | C            | Foreign Exchange Future | 0.35200   | 0.36000                         | 0             |
| 20/07/2011 | CAD/ R On 19 December 2011         | 7.65   | C            | Foreign Exchange Future | 0.14800   | 0.15200                         | 0             |
| 20/07/2011 | CAD/ R On 19 December 2011         | 6.80   | C            | Foreign Exchange Future | 0.65700   | 0.66700                         | 0             |
| 20/07/2011 | CAD/ R On 19 December 2011         | 7.60   | C            | Foreign Exchange Future | 0.16200   | 0.16700                         | 0             |
| 20/07/2011 | CAD/ R On 19 December 2011         | 6.85   | C            | Foreign Exchange Future | 0.61400   | 0.62500                         | 0             |
| 20/07/2011 | CAD/ R On 19 December 2011         | 7.40   | C            | Foreign Exchange Future | 0.23600   | 0.24200                         | 0             |
| 20/07/2011 | CAD/ R On 19 December 2011         | 6.90   | C            | Foreign Exchange Future | 0.57300   | 0.58300                         | 0             |
| 20/07/2011 | CAD/ R On 19 December 2011         | 7.45   | C            | Foreign Exchange Future | 0.21500   | 0.22000                         | 0             |
| 20/07/2011 | CAD/ R On 19 December 2011         | 7.45   | P            | Foreign Exchange Future | 0.24900   | 0.24200                         | 0             |
| 20/07/2011 | CAD/ R On 19 December 2011         | 6.90   | P            | Foreign Exchange Future | 0.05700   | 0.05500                         | 0             |
| 20/07/2011 | CAD/ R On 19 December 2011         | 7.40   | P            | Foreign Exchange Future | 0.22000   | 0.21400                         | 0             |
| 20/07/2011 | CAD/ R On 19 December 2011         | 6.85   | P            | Foreign Exchange Future | 0.04800   | 0.04700                         | 0             |
| 20/07/2011 | CAD/ R On 19 December 2011         | 7.60   | P            | Foreign Exchange Future | 0.34600   | 0.33900                         | 0             |
| 20/07/2011 | CAD/ R On 19 December 2011         | 6.80   | P            | Foreign Exchange Future | 0.04100   | 0.03900                         | 0             |
| 20/07/2011 | CAD/ R On 19 December 2011         | 7.65   | P            | Foreign Exchange Future | 0.38200   | 0.37400                         | 0             |
| 20/07/2011 | CAD/ R On 19 December 2011         | 7.20   | P            | Foreign Exchange Future | 0.13600   | 0.13200                         | 0             |
| 20/07/2011 | CAD/ R On 19 December 2011         | 7.30   | P            | Foreign Exchange Future | 0.17400   | 0.16900                         | 0             |
| 20/07/2011 | CAD/ R On 19 December 2011         | 7.25   | P            | Foreign Exchange Future | 0.15400   | 0.15000                         | 0             |
| 20/07/2011 | CF CANDO CAAD On 19 September 2011 |        |              | Can-Do Future           | 0.02750   | 0.02420                         | 22,388        |
| 20/07/2011 | CF CANDO CAAE On 19 September 2011 |        |              | Can-Do Future           | 0.14130   | 0.15470                         | 21,898        |
| 20/07/2011 | CHF / R On 19 September 2011       |        |              | Foreign Exchange Future | 8.48180   | 8.53720                         | 922           |
| 20/07/2011 | CHF / R On 19 September 2011       | 7.65   | C            | Foreign Exchange Future | 0.84300   | 0.90100                         | 0             |
| 20/07/2011 | CHF / R On 19 September 2011       | 7.70   | C            | Foreign Exchange Future | 0.79600   | 0.85400                         | 0             |
| 20/07/2011 | CHF / R On 19 September 2011       | 7.60   | C            | Foreign Exchange Future | 0.89100   | 0.94900                         | 0             |
| 20/07/2011 | CHF / R On 19 September 2011       | 8.40   | C            | Foreign Exchange Future | 0.25000   | 0.29500                         | 0             |
| 20/07/2011 | CHF / R On 19 September 2011       | 9.05   | C            | Foreign Exchange Future | 0.05600   | 0.07300                         | 0             |
| 20/07/2011 | CHF / R On 19 September 2011       | 9.00   | C            | Foreign Exchange Future | 0.06300   | 0.08200                         | 0             |
| 20/07/2011 | CHF / R On 19 September 2011       | 7.80   | C            | Foreign Exchange Future | 0.70400   | 0.76200                         | 0             |
| 20/07/2011 | CHF / R On 19 September 2011       | 8.95   | C            | Foreign Exchange Future | 0.07100   | 0.09200                         | 0             |
| 20/07/2011 | CHF / R On 19 September 2011       | 8.80   | C            | Foreign Exchange Future | 0.10100   | 0.12800                         | 0             |
| 20/07/2011 | CHF / R On 19 September 2011       | 8.85   | C            | Foreign Exchange Future | 0.08900   | 0.11400                         | 0             |
| 20/07/2011 | CHF / R On 19 September 2011       | 9.10   | C            | Foreign Exchange Future | 0.04900   | 0.06600                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | CHF / R On 19 September 2011 | 9.25   | C            | Foreign Exchange Future | 0.03400   | 0.04700                         | 0             |
| 20/07/2011 | CHF / R On 19 September 2011 | 7.85   | C            | Foreign Exchange Future | 0.65900   | 0.71700                         | 0             |
| 20/07/2011 | CHF / R On 19 September 2011 | 7.85   | P            | Foreign Exchange Future | 0.02700   | 0.03000                         | 0             |
| 20/07/2011 | CHF / R On 19 September 2011 | 9.25   | P            | Foreign Exchange Future | 0.80200   | 0.76000                         | 0             |
| 20/07/2011 | CHF / R On 19 September 2011 | 9.10   | P            | Foreign Exchange Future | 0.66700   | 0.62900                         | 0             |
| 20/07/2011 | CHF / R On 19 September 2011 | 8.85   | P            | Foreign Exchange Future | 0.45700   | 0.42700                         | 0             |
| 20/07/2011 | CHF / R On 19 September 2011 | 8.80   | P            | Foreign Exchange Future | 0.41900   | 0.39100                         | 0             |
| 20/07/2011 | CHF / R On 19 September 2011 | 8.95   | P            | Foreign Exchange Future | 0.53900   | 0.50500                         | 0             |
| 20/07/2011 | CHF / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.02200   | 0.02500                         | 0             |
| 20/07/2011 | CHF / R On 19 September 2011 | 9.00   | P            | Foreign Exchange Future | 0.58100   | 0.54500                         | 0             |
| 20/07/2011 | CHF / R On 19 September 2011 | 9.05   | P            | Foreign Exchange Future | 0.62400   | 0.58600                         | 0             |
| 20/07/2011 | CHF / R On 19 September 2011 | 8.40   | P            | Foreign Exchange Future | 0.16800   | 0.15800                         | 0             |
| 20/07/2011 | CHF / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |
| 20/07/2011 | CHF / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.01400   | 0.01700                         | 0             |
| 20/07/2011 | CHF / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.01100   | 0.01400                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011  |        |              | Foreign Exchange Future | 8.60330   | 8.66030                         | 50            |
| 20/07/2011 | CHF / R On 19 December 2011  | 8.45   | C            | Foreign Exchange Future | 0.41100   | 0.45200                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.69600   | 0.74800                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011  | 7.75   | C            | Foreign Exchange Future | 0.89600   | 0.95200                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011  | 8.80   | C            | Foreign Exchange Future | 0.26600   | 0.29300                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011  | 7.65   | C            | Foreign Exchange Future | 0.98300   | 1.04200                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011  | 8.70   | C            | Foreign Exchange Future | 0.30100   | 0.33100                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011  | 8.95   | C            | Foreign Exchange Future | 0.22200   | 0.24500                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011  | 8.60   | C            | Foreign Exchange Future | 0.33900   | 0.37600                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011  | 9.20   | C            | Foreign Exchange Future | 0.16400   | 0.18200                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011  | 9.45   | C            | Foreign Exchange Future | 0.12300   | 0.13600                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011  | 8.30   | C            | Foreign Exchange Future | 0.49500   | 0.54000                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011  | 8.35   | C            | Foreign Exchange Future | 0.46600   | 0.51000                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011  | 8.25   | C            | Foreign Exchange Future | 0.52500   | 0.57200                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011  | 8.50   | C            | Foreign Exchange Future | 0.38600   | 0.42600                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011  | 8.15   | C            | Foreign Exchange Future | 0.59000   | 0.63900                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011  | 7.90   | C            | Foreign Exchange Future | 0.77300   | 0.82700                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011  | 8.55   | C            | Foreign Exchange Future | 0.36200   | 0.40000                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011  | 8.90   | C            | Foreign Exchange Future | 0.23600   | 0.26000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 20/07/2011 | CHF / R On 19 December 2011 | 9.40   | C            | Foreign Exchange Future | 0.13000      | 0.14400                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011 | 9.15   | C            | Foreign Exchange Future | 0.17400      | 0.19300                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011 | 9.45   | P            | Foreign Exchange Future | 0.97000      | 0.92600                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011 | 9.20   | P            | Foreign Exchange Future | 0.76100      | 0.72200                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011 | 8.60   | P            | Foreign Exchange Future | 0.33600      | 0.31600                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011 | 8.95   | P            | Foreign Exchange Future | 0.56900      | 0.53500                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011 | 8.70   | P            | Foreign Exchange Future | 0.39800      | 0.37100                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011 | 7.65   | P            | Foreign Exchange Future | 0.03000      | 0.03200                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011 | 8.80   | P            | Foreign Exchange Future | 0.46300      | 0.43300                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011 | 7.75   | P            | Foreign Exchange Future | 0.04300      | 0.04200                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.09300      | 0.08800                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011 | 8.45   | P            | Foreign Exchange Future | 0.25800      | 0.24200                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011 | 9.15   | P            | Foreign Exchange Future | 0.72100      | 0.68300                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 0.92700      | 0.88400                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011 | 8.90   | P            | Foreign Exchange Future | 0.53300      | 0.50000                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011 | 8.55   | P            | Foreign Exchange Future | 0.30900      | 0.29000                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.07000      | 0.06700                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.13700      | 0.12900                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.28300      | 0.26600                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.17200      | 0.16200                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.21300      | 0.20000                         | 0             |
| 20/07/2011 | CHF / R On 19 December 2011 | 8.30   | P            | Foreign Exchange Future | 0.19200      | 0.18000                         | 0             |
| 20/07/2011 | RAIN On 19 September 2011   |        |              | Foreign Exchange Future | 14,111.78000 | 14,186.25000                    | 0             |
| 20/07/2011 | YUAN/R On 19 September 2011 |        |              | Foreign Exchange Future | 1.07610      | 1.08150                         | 0             |
| 20/07/2011 | YUAN/R On 19 September 2011 | 1.10   | C            | Foreign Exchange Future | 0.01700      | 0.01880                         | 0             |
| 20/07/2011 | YUAN/R On 19 September 2011 | 1.05   | C            | Foreign Exchange Future | 0.03940      | 0.04310                         | 0             |
| 20/07/2011 | YUAN/R On 19 September 2011 | 1.15   | C            | Foreign Exchange Future | 0.00710      | 0.00790                         | 0             |
| 20/07/2011 | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.08100      | 0.07640                         | 0             |
| 20/07/2011 | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.01330      | 0.01160                         | 0             |
| 20/07/2011 | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.04090      | 0.03730                         | 0             |
| 20/07/2011 | YUAN/R On 19 December 2011  |        |              | Foreign Exchange Future | 1.09230      | 1.09780                         | 0             |
| 20/07/2011 | YUAN/R On 19 December 2011  | 1.10   | C            | Foreign Exchange Future | 0.03950      | 0.04200                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/07/2011 | YUAN/R On 19 December 2011  | 1.05   | C            | Foreign Exchange Future | 0.06420   | 0.06790                         | 0             |
| 20/07/2011 | YUAN/R On 19 December 2011  | 1.15   | C            | Foreign Exchange Future | 0.02430   | 0.02580                         | 0             |
| 20/07/2011 | YUAN/R On 19 December 2011  | 1.15   | P            | Foreign Exchange Future | 0.08200   | 0.07800                         | 0             |
| 20/07/2011 | YUAN/R On 19 December 2011  | 1.05   | P            | Foreign Exchange Future | 0.02190   | 0.02010                         | 0             |
| 20/07/2011 | YUAN/R On 19 December 2011  | 1.10   | P            | Foreign Exchange Future | 0.04720   | 0.04420                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.86120   | 6.95280                         | 300,305       |
| 21/07/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.01100   | 0.01500                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01200   | 0.01600                         | 3,000         |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.01800   | 0.02400                         | 15,000        |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.04300   | 0.05800                         | 5,000         |
| 21/07/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.19900   | 0.25800                         | 980           |
| 21/07/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.15200   | 0.19900                         | 6,000         |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.03900   | 0.05100                         | 10,000        |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.02700   | 0.03600                         | 200           |
| 21/07/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.26000   | 0.32600                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.32900   | 0.40200                         | 6,060         |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.09200   | 0.11900                         | 6,060         |
| 21/07/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.05500   | 0.07300                         | 8,880         |
| 21/07/2011 | \$ / R On 19 September 2011 | 6.55   | C            | Foreign Exchange Future | 0.36700   | 0.44300                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.22800   | 0.29100                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.07100   | 0.09300                         | 6,000         |
| 21/07/2011 | \$ / R On 19 September 2011 | 6.85   | C            | Foreign Exchange Future | 0.17200   | 0.22700                         | 1,980         |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.03400   | 0.04600                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 6.95   | C            | Foreign Exchange Future | 0.13400   | 0.17200                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.65   | C            | Foreign Exchange Future | 0.02400   | 0.03300                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.08100   | 0.10600                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.11800   | 0.15300                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.90   | C            | Foreign Exchange Future | 0.01400   | 0.01900                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.29300   | 0.36300                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.35   | C            | Foreign Exchange Future | 0.04900   | 0.06500                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.70   | C            | Foreign Exchange Future | 0.02200   | 0.02900                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/07/2011 | \$ / R On 19 September 2011 | 6.30   | C            | Foreign Exchange Future | 0.57900   | 0.66500                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 5.70   | C            | Foreign Exchange Future | 1.16200   | 1.25300                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.10400   | 0.13500                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 6.40   | C            | Foreign Exchange Future | 0.49000   | 0.57300                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.75   | C            | Foreign Exchange Future | 0.02000   | 0.02600                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 5.75   | C            | Foreign Exchange Future | 1.11200   | 1.20300                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.25   | C            | Foreign Exchange Future | 0.06300   | 0.08300                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.03100   | 0.04100                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 5.80   | C            | Foreign Exchange Future | 1.06200   | 1.15300                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 5.85   | C            | Foreign Exchange Future | 1.01200   | 1.10400                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 1.29800   | 1.20900                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 5.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.72000   | 0.63800                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.25   | P            | Foreign Exchange Future | 0.45200   | 0.38000                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.75   | P            | Foreign Exchange Future | 0.90900   | 0.82300                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 6.40   | P            | Foreign Exchange Future | 0.02900   | 0.02000                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.29300   | 0.23200                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 6.30   | P            | Foreign Exchange Future | 0.01800   | 0.01200                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.86100   | 0.77600                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.35   | P            | Foreign Exchange Future | 0.53800   | 0.46200                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.08200   | 0.06000                         | 200           |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.90   | P            | Foreign Exchange Future | 1.05300   | 0.96600                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.25700   | 0.20000                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.37000   | 0.30300                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.81300   | 0.73000                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 6.95   | P            | Foreign Exchange Future | 0.22300   | 0.16900                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.67300   | 0.59300                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 6.55   | P            | Foreign Exchange Future | 0.05600   | 0.04000                         | 8,880         |
| 21/07/2011 | \$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.11700   | 0.08800                         | 1,980         |
| 21/07/2011 | \$ / R On 19 September 2011 | 6.85   | P            | Foreign Exchange Future | 0.16100   | 0.12400                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/07/2011 | \$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.41000   | 0.34000                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.49400   | 0.42000                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 2.93900   | 2.84700                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.33100   | 0.26600                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.09900   | 0.07300                         | 5,980         |
| 21/07/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.06800   | 0.04900                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.76600   | 0.68300                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.19100   | 0.14600                         | 10,000        |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.62800   | 0.54800                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.13800   | 0.10500                         | 10,000        |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.58200   | 0.50500                         | 2,800         |
| 21/07/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.15100   | 1.06300                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.95700   | 0.87100                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.24900   | 1.16000                         | 0             |
| 21/07/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.20000   | 1.11200                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.95230   | 7.04570                         | 46,898        |
| 21/07/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.15700   | 0.18400                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.14700   | 0.17200                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.16900   | 0.19700                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.38400   | 0.44600                         | 6,425         |
| 21/07/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.06900   | 0.08100                         | 2,962         |
| 21/07/2011 | \$ / R On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.25800   | 0.30400                         | 2,962         |
| 21/07/2011 | \$ / R On 19 December 2011  | 7.25   | C            | Foreign Exchange Future | 0.18100   | 0.21100                         | 5,000         |
| 21/07/2011 | \$ / R On 19 December 2011  | 6.15   | C            | Foreign Exchange Future | 0.83400   | 0.92000                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.12800   | 0.15000                         | 500           |
| 21/07/2011 | \$ / R On 19 December 2011  | 6.45   | C            | Foreign Exchange Future | 0.58700   | 0.66300                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011  | 6.40   | C            | Foreign Exchange Future | 0.62500   | 0.70300                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011  | 6.25   | C            | Foreign Exchange Future | 0.74700   | 0.83000                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011  | 8.05   | C            | Foreign Exchange Future | 0.06600   | 0.07600                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011  | 5.95   | C            | Foreign Exchange Future | 1.01700   | 1.10800                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011  | 7.45   | C            | Foreign Exchange Future | 0.13700   | 0.16000                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.41400   | 0.47900                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011  | 6.80   | C            | Foreign Exchange Future | 0.35500   | 0.41500                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011  | 7.90   | C            | Foreign Exchange Future | 0.07800   | 0.09100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/07/2011 | \$ / R On 19 December 2011 | 7.70   | C            | Foreign Exchange Future | 0.09900   | 0.11600                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 6.85   | C            | Foreign Exchange Future | 0.32800   | 0.38500                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 6.30   | C            | Foreign Exchange Future | 0.70600   | 0.78700                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 6.35   | C            | Foreign Exchange Future | 0.66500   | 0.74500                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 6.00   | C            | Foreign Exchange Future | 0.97000   | 1.06000                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 7.80   | C            | Foreign Exchange Future | 0.08800   | 0.10200                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 7.60   | C            | Foreign Exchange Future | 0.11300   | 0.13200                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 7.85   | C            | Foreign Exchange Future | 0.08300   | 0.09600                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 6.60   | C            | Foreign Exchange Future | 0.47900   | 0.54900                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 5.85   | C            | Foreign Exchange Future | 1.11300   | 1.20500                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 5.85   | P            | Foreign Exchange Future | 0.01100   | 0.00900                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.12700   | 0.10300                         | 5,000         |
| 21/07/2011 | \$ / R On 19 December 2011 | 7.85   | P            | Foreign Exchange Future | 0.98100   | 0.90000                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 7.60   | P            | Foreign Exchange Future | 0.76100   | 0.68600                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 7.80   | P            | Foreign Exchange Future | 0.93600   | 0.85600                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 6.00   | P            | Foreign Exchange Future | 0.01800   | 0.01400                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 6.35   | P            | Foreign Exchange Future | 0.06300   | 0.04900                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 6.30   | P            | Foreign Exchange Future | 0.05400   | 0.04100                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 6.85   | P            | Foreign Exchange Future | 0.22600   | 0.18900                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 7.70   | P            | Foreign Exchange Future | 0.84700   | 0.77000                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 1.02600   | 0.94500                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 6.80   | P            | Foreign Exchange Future | 0.20300   | 0.16900                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.16200   | 0.13300                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 7.45   | P            | Foreign Exchange Future | 0.63500   | 0.56400                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 5.95   | P            | Foreign Exchange Future | 0.01500   | 0.01200                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 8.05   | P            | Foreign Exchange Future | 1.16400   | 1.08000                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.04500   | 0.03400                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 6.40   | P            | Foreign Exchange Future | 0.07300   | 0.05700                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 6.45   | P            | Foreign Exchange Future | 0.08500   | 0.06700                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 6.15   | P            | Foreign Exchange Future | 0.03200   | 0.02400                         | 5,000         |
| 21/07/2011 | \$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.67600   | 0.60400                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 7.25   | P            | Foreign Exchange Future | 0.47900   | 0.41500                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.30600   | 0.25800                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 1.11700   | 1.03500                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/07/2011 | \$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.51700   | 0.45100                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 6.75   | P            | Foreign Exchange Future | 0.18200   | 0.15000                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 7.40   | P            | Foreign Exchange Future | 0.59500   | 0.52600                         | 0             |
| 21/07/2011 | \$ / R On 19 December 2011 | 7.35   | P            | Foreign Exchange Future | 0.55500   | 0.48800                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 7.04620   | 7.14120                         | 16,114        |
| 21/07/2011 | \$ / R On 19 March 2012    | 7.04   | C            | Foreign Exchange Future | 0.36200   | 0.41300                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 7.09   | C            | Foreign Exchange Future | 0.34100   | 0.38900                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 6.99   | C            | Foreign Exchange Future | 0.38500   | 0.43900                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 0.37900   | 0.43200                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 7.15   | C            | Foreign Exchange Future | 0.31800   | 0.35900                         | 4,100         |
| 21/07/2011 | \$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 0.28600   | 0.32200                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 6.80   | C            | Foreign Exchange Future | 0.48400   | 0.54500                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 6.60   | C            | Foreign Exchange Future | 0.60700   | 0.67700                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 7.80   | C            | Foreign Exchange Future | 0.16300   | 0.18400                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 8.05   | C            | Foreign Exchange Future | 0.13000   | 0.14600                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 7.90   | C            | Foreign Exchange Future | 0.14800   | 0.16700                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 8.15   | C            | Foreign Exchange Future | 0.11900   | 0.13300                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 7.35   | C            | Foreign Exchange Future | 0.25700   | 0.29000                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 7.30   | C            | Foreign Exchange Future | 0.27100   | 0.30500                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 6.90   | C            | Foreign Exchange Future | 0.42900   | 0.48600                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 0.30200   | 0.34000                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 6.75   | C            | Foreign Exchange Future | 0.51300   | 0.57600                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 7.55   | C            | Foreign Exchange Future | 0.20900   | 0.23500                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 7.95   | C            | Foreign Exchange Future | 0.14200   | 0.16000                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 7.40   | C            | Foreign Exchange Future | 0.24400   | 0.27500                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 8.30   | C            | Foreign Exchange Future | 0.10500   | 0.11700                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 6.70   | C            | Foreign Exchange Future | 0.54300   | 0.60800                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 8.35   | C            | Foreign Exchange Future | 0.10100   | 0.11300                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 6.85   | C            | Foreign Exchange Future | 0.45600   | 0.51500                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 8.00   | C            | Foreign Exchange Future | 0.13600   | 0.15200                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 7.10   | C            | Foreign Exchange Future | 0.33600   | 0.38200                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 6.65   | C            | Foreign Exchange Future | 0.57500   | 0.64200                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 7.45   | C            | Foreign Exchange Future | 0.23100   | 0.26100                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012    | 8.20   | C            | Foreign Exchange Future | 0.11400   | 0.12800                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/07/2011 | \$ / R On 19 March 2012 | 7.85   | C            | Foreign Exchange Future | 0.15600   | 0.17500                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 7.05   | C            | Foreign Exchange Future | 0.35500   | 0.40600                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 7.05   | P            | Foreign Exchange Future | 0.35900   | 0.31500                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 7.85   | P            | Foreign Exchange Future | 0.96000   | 0.88400                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 8.20   | P            | Foreign Exchange Future | 1.26800   | 1.18700                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 7.45   | P            | Foreign Exchange Future | 0.63500   | 0.57000                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 6.65   | P            | Foreign Exchange Future | 0.17900   | 0.15100                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 7.10   | P            | Foreign Exchange Future | 0.39000   | 0.34100                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 8.00   | P            | Foreign Exchange Future | 1.09000   | 1.01100                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 6.85   | P            | Foreign Exchange Future | 0.26000   | 0.22400                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 8.35   | P            | Foreign Exchange Future | 1.40500   | 1.32200                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 6.70   | P            | Foreign Exchange Future | 0.19700   | 0.16700                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 8.30   | P            | Foreign Exchange Future | 1.35900   | 1.27600                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 7.40   | P            | Foreign Exchange Future | 0.59800   | 0.53400                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 7.95   | P            | Foreign Exchange Future | 1.04600   | 0.96900                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 7.55   | P            | Foreign Exchange Future | 0.71300   | 0.64400                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 6.75   | P            | Foreign Exchange Future | 0.21700   | 0.18500                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 7.20   | P            | Foreign Exchange Future | 0.45600   | 0.39900                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 6.90   | P            | Foreign Exchange Future | 0.28300   | 0.24500                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 7.30   | P            | Foreign Exchange Future | 0.52500   | 0.46400                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 7.35   | P            | Foreign Exchange Future | 0.56100   | 0.49900                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 8.15   | P            | Foreign Exchange Future | 1.22300   | 1.14200                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 7.90   | P            | Foreign Exchange Future | 1.00200   | 0.92600                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 8.05   | P            | Foreign Exchange Future | 1.13400   | 1.05500                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 7.80   | P            | Foreign Exchange Future | 0.91700   | 0.84300                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 6.60   | P            | Foreign Exchange Future | 0.16100   | 0.13600                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 6.80   | P            | Foreign Exchange Future | 0.23800   | 0.20400                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 7.25   | P            | Foreign Exchange Future | 0.49000   | 0.43100                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 7.15   | P            | Foreign Exchange Future | 0.42200   | 0.36800                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 7.00   | P            | Foreign Exchange Future | 0.33300   | 0.29100                         | 1,000         |
| 21/07/2011 | \$ / R On 19 March 2012 | 6.99   | P            | Foreign Exchange Future | 0.32500   | 0.28400                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 7.09   | P            | Foreign Exchange Future | 0.38100   | 0.33400                         | 0             |
| 21/07/2011 | \$ / R On 19 March 2012 | 7.04   | P            | Foreign Exchange Future | 0.35200   | 0.30800                         | 0             |
| 21/07/2011 | \$ / R On 18 June 2012  |        |              | Foreign Exchange Future | 7.14550   | 7.24170                         | 2,000         |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/07/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 0.39100   | 0.43300                         | 0             |
| 21/07/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 0.37400   | 0.41500                         | 0             |
| 21/07/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 0.40900   | 0.45600                         | 0             |
| 21/07/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.46400   | 0.41400                         | 0             |
| 21/07/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.52900   | 0.47300                         | 0             |
| 21/07/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.49600   | 0.44100                         | 0             |
| 21/07/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.25060   | 7.34690                         | 0             |
| 21/07/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.52200   | 0.57400                         | 0             |
| 21/07/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 0.54400   | 0.59800                         | 13,000        |
| 21/07/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.50000   | 0.55100                         | 0             |
| 21/07/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 0.48100   | 0.52800                         | 11,000        |
| 21/07/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.49900   | 0.45400                         | 0             |
| 21/07/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.44300   | 0.40100                         | 0             |
| 21/07/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.53000   | 0.48100                         | 0             |
| 21/07/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.47100   | 0.42700                         | 0             |
| 21/07/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 7.35420   | 7.45000                         | 0             |
| 21/07/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 0.44900   | 0.48600                         | 0             |
| 21/07/2011 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.37300   | 0.40300                         | 300           |
| 21/07/2011 | \$ / R On 14 December 2012  | 7.75   | C            | Foreign Exchange Future | 0.43500   | 0.47100                         | 0             |
| 21/07/2011 | \$ / R On 14 December 2012  | 7.65   | C            | Foreign Exchange Future | 0.46400   | 0.50200                         | 0             |
| 21/07/2011 | \$ / R On 14 December 2012  | 7.65   | P            | Foreign Exchange Future | 0.76000   | 0.70200                         | 0             |
| 21/07/2011 | \$ / R On 14 December 2012  | 8.00   | P            | Foreign Exchange Future | 1.01900   | 0.95300                         | 0             |
| 21/07/2011 | \$ / R On 14 December 2012  | 7.75   | P            | Foreign Exchange Future | 0.83100   | 0.77100                         | 0             |
| 21/07/2011 | \$ / R On 14 December 2012  | 7.70   | P            | Foreign Exchange Future | 0.79500   | 0.73600                         | 0             |
| 21/07/2011 | \$ / R On 12 December 2014  |        |              | Foreign Exchange Future | 8.33320   | 8.42120                         | 0             |
| 21/07/2011 | \$ / R On 12 December 2014  | 8.50   | C            | Foreign Exchange Future | 1.02300   | 1.06000                         | 0             |
| 21/07/2011 | \$ / R On 12 December 2014  | 8.00   | C            | Foreign Exchange Future | 1.20000   | 1.24400                         | 200           |
| 21/07/2011 | \$ / R On 12 December 2014  | 8.55   | C            | Foreign Exchange Future | 1.00700   | 1.04300                         | 0             |
| 21/07/2011 | \$ / R On 12 December 2014  | 8.45   | C            | Foreign Exchange Future | 1.03900   | 1.07700                         | 0             |
| 21/07/2011 | \$ / R On 12 December 2014  | 8.45   | P            | Foreign Exchange Future | 1.15600   | 1.10600                         | 0             |
| 21/07/2011 | \$ / R On 12 December 2014  | 8.00   | P            | Foreign Exchange Future | 0.86700   | 0.82300                         | 0             |
| 21/07/2011 | \$ / R On 12 December 2014  | 8.55   | P            | Foreign Exchange Future | 1.22400   | 1.17200                         | 0             |
| 21/07/2011 | \$ / R On 12 December 2014  | 8.50   | P            | Foreign Exchange Future | 1.19000   | 1.13900                         | 0             |
| 21/07/2011 | \$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 9.13050   | 9.21850                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/07/2011 | \$ / R On 14 December 2015       | 9.20   | C            | Foreign Exchange Future | 1.40200   | 1.43900                         | 0             |
| 21/07/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.41800   | 1.45600                         | 0             |
| 21/07/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.38600   | 1.42300                         | 0             |
| 21/07/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.50600   | 1.45500                         | 0             |
| 21/07/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.43800   | 1.38800                         | 0             |
| 21/07/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.47200   | 1.42100                         | 0             |
| 21/07/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.86120   | 6.95280                         | 449           |
| 21/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.09158   | 0.11931                         | 0             |
| 21/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.08067   | 0.10550                         | 0             |
| 21/07/2011 | \$ / R MAXI On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.07112   | 0.09333                         | 50            |
| 21/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.10399   | 0.13492                         | 0             |
| 21/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.29279   | 0.23212                         | 0             |
| 21/07/2011 | \$ / R MAXI On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.40992   | 0.34053                         | 0             |
| 21/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.36947   | 0.30270                         | 0             |
| 21/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.33038   | 0.26651                         | 0             |
| 21/07/2011 | \$ / R MAXI On 19 December 2011  |        |              | Foreign Exchange Future | 6.95230   | 7.04570                         | 10            |
| 21/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.25827   | 0.30369                         | 0             |
| 21/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | C            | Foreign Exchange Future | 0.24031   | 0.27948                         | 0             |
| 21/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | C            | Foreign Exchange Future | 0.27761   | 0.32932                         | 0             |
| 21/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | P            | Foreign Exchange Future | 0.27531   | 0.23362                         | 0             |
| 21/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | P            | Foreign Exchange Future | 0.33801   | 0.28378                         | 0             |
| 21/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | P            | Foreign Exchange Future | 0.30597   | 0.25799                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011       |        |              | Foreign Exchange Future | 11.17140  | 11.21060                        | 31,586        |
| 21/07/2011 | £ / R On 19 September 2011       | 11.50  | C            | Foreign Exchange Future | 0.12300   | 0.13400                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011       | 11.55  | C            | Foreign Exchange Future | 0.11100   | 0.12100                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011       | 11.45  | C            | Foreign Exchange Future | 0.13500   | 0.14800                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011       | 11.65  | C            | Foreign Exchange Future | 0.09000   | 0.09900                         | 8,945         |
| 21/07/2011 | £ / R On 19 September 2011       | 12.10  | C            | Foreign Exchange Future | 0.03600   | 0.04000                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011       | 11.00  | C            | Foreign Exchange Future | 0.33000   | 0.35700                         | 3,455         |
| 21/07/2011 | £ / R On 19 September 2011       | 10.50  | C            | Foreign Exchange Future | 0.71300   | 0.74800                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011       | 11.20  | C            | Foreign Exchange Future | 0.22100   | 0.23900                         | 1,200         |
| 21/07/2011 | £ / R On 19 September 2011       | 10.85  | C            | Foreign Exchange Future | 0.43100   | 0.46100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/07/2011 | £ / R On 19 September 2011 | 10.95  | C            | Foreign Exchange Future | 0.36200   | 0.39000                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011 | 11.10  | C            | Foreign Exchange Future | 0.27000   | 0.29500                         | 630           |
| 21/07/2011 | £ / R On 19 September 2011 | 11.15  | C            | Foreign Exchange Future | 0.24200   | 0.26600                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011 | 11.90  | C            | Foreign Exchange Future | 0.05400   | 0.06000                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011 | 11.75  | C            | Foreign Exchange Future | 0.07400   | 0.08100                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011 | 11.80  | C            | Foreign Exchange Future | 0.06700   | 0.07300                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011 | 11.25  | C            | Foreign Exchange Future | 0.20100   | 0.21800                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011 | 10.75  | C            | Foreign Exchange Future | 0.50600   | 0.53800                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011 | 11.70  | C            | Foreign Exchange Future | 0.08200   | 0.09000                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011 | 10.65  | C            | Foreign Exchange Future | 0.58600   | 0.61900                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011 | 11.85  | C            | Foreign Exchange Future | 0.06000   | 0.06600                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011 | 11.85  | P            | Foreign Exchange Future | 0.73900   | 0.70500                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011 | 10.65  | P            | Foreign Exchange Future | 0.06500   | 0.05800                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011 | 11.70  | P            | Foreign Exchange Future | 0.61100   | 0.57900                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011 | 10.75  | P            | Foreign Exchange Future | 0.08500   | 0.07700                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011 | 11.25  | P            | Foreign Exchange Future | 0.28000   | 0.25700                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011 | 11.80  | P            | Foreign Exchange Future | 0.69600   | 0.66200                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011 | 11.75  | P            | Foreign Exchange Future | 0.65300   | 0.62000                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011 | 11.90  | P            | Foreign Exchange Future | 0.78300   | 0.74900                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011 | 11.15  | P            | Foreign Exchange Future | 0.22100   | 0.20500                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011 | 10.95  | P            | Foreign Exchange Future | 0.14100   | 0.12900                         | 1,200         |
| 21/07/2011 | £ / R On 19 September 2011 | 11.20  | P            | Foreign Exchange Future | 0.25000   | 0.22800                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011 | 10.85  | P            | Foreign Exchange Future | 0.11000   | 0.10000                         | 630           |
| 21/07/2011 | £ / R On 19 September 2011 | 11.10  | P            | Foreign Exchange Future | 0.19900   | 0.18400                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011 | 10.50  | P            | Foreign Exchange Future | 0.04200   | 0.03700                         | 5,490         |
| 21/07/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 0.96500   | 0.92900                         | 200           |
| 21/07/2011 | £ / R On 19 September 2011 | 11.00  | P            | Foreign Exchange Future | 0.15900   | 0.14600                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.56900   | 0.53800                         | 100           |
| 21/07/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.41400   | 0.38700                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.49000   | 0.46000                         | 0             |
| 21/07/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.45200   | 0.42300                         | 200           |
| 21/07/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.30730  | 11.34910                        | 9,409         |
| 21/07/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.27600   | 0.28900                         | 0             |
| 21/07/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.26200   | 0.27400                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/07/2011 | £ / R On 19 December 2011 | 11.60  | C            | Foreign Exchange Future | 0.29200   | 0.30500                         | 0             |
| 21/07/2011 | £ / R On 19 December 2011 | 12.20  | C            | Foreign Exchange Future | 0.15200   | 0.15900                         | 0             |
| 21/07/2011 | £ / R On 19 December 2011 | 11.30  | C            | Foreign Exchange Future | 0.40300   | 0.42300                         | 0             |
| 21/07/2011 | £ / R On 19 December 2011 | 11.90  | C            | Foreign Exchange Future | 0.21000   | 0.22000                         | 0             |
| 21/07/2011 | £ / R On 19 December 2011 | 11.75  | C            | Foreign Exchange Future | 0.24800   | 0.26000                         | 0             |
| 21/07/2011 | £ / R On 19 December 2011 | 10.50  | C            | Foreign Exchange Future | 0.91100   | 0.94400                         | 0             |
| 21/07/2011 | £ / R On 19 December 2011 | 10.70  | C            | Foreign Exchange Future | 0.76100   | 0.79100                         | 0             |
| 21/07/2011 | £ / R On 19 December 2011 | 10.70  | P            | Foreign Exchange Future | 0.15400   | 0.14200                         | 0             |
| 21/07/2011 | £ / R On 19 December 2011 | 10.50  | P            | Foreign Exchange Future | 0.10400   | 0.09500                         | 0             |
| 21/07/2011 | £ / R On 19 December 2011 | 11.75  | P            | Foreign Exchange Future | 0.69100   | 0.66100                         | 0             |
| 21/07/2011 | £ / R On 19 December 2011 | 11.90  | P            | Foreign Exchange Future | 0.80300   | 0.77100                         | 0             |
| 21/07/2011 | £ / R On 19 December 2011 | 11.30  | P            | Foreign Exchange Future | 0.39600   | 0.37400                         | 0             |
| 21/07/2011 | £ / R On 19 December 2011 | 12.20  | P            | Foreign Exchange Future | 1.04500   | 1.01000                         | 250           |
| 21/07/2011 | £ / R On 19 December 2011 | 11.60  | P            | Foreign Exchange Future | 0.58500   | 0.55600                         | 0             |
| 21/07/2011 | £ / R On 19 December 2011 | 11.70  | P            | Foreign Exchange Future | 0.65500   | 0.62500                         | 0             |
| 21/07/2011 | £ / R On 19 December 2011 | 11.65  | P            | Foreign Exchange Future | 0.61900   | 0.59000                         | 0             |
| 21/07/2011 | £ / R On 19 March 2012    |        |              | Foreign Exchange Future | 11.44740  | 11.49200                        | 2,832         |
| 21/07/2011 | £ / R On 19 March 2012    | 11.45  | C            | Foreign Exchange Future | 0.53000   | 0.55400                         | 0             |
| 21/07/2011 | £ / R On 19 March 2012    | 11.50  | C            | Foreign Exchange Future | 0.51000   | 0.53100                         | 0             |
| 21/07/2011 | £ / R On 19 March 2012    | 11.40  | C            | Foreign Exchange Future | 0.55300   | 0.57800                         | 0             |
| 21/07/2011 | £ / R On 19 March 2012    | 11.55  | C            | Foreign Exchange Future | 0.49100   | 0.51000                         | 0             |
| 21/07/2011 | £ / R On 19 March 2012    | 11.90  | C            | Foreign Exchange Future | 0.37300   | 0.38900                         | 0             |
| 21/07/2011 | £ / R On 19 March 2012    | 11.00  | C            | Foreign Exchange Future | 0.76800   | 0.79700                         | 0             |
| 21/07/2011 | £ / R On 19 March 2012    | 11.80  | C            | Foreign Exchange Future | 0.40400   | 0.42100                         | 0             |
| 21/07/2011 | £ / R On 19 March 2012    | 12.30  | C            | Foreign Exchange Future | 0.27400   | 0.28600                         | 0             |
| 21/07/2011 | £ / R On 19 March 2012    | 11.35  | C            | Foreign Exchange Future | 0.57700   | 0.60200                         | 0             |
| 21/07/2011 | £ / R On 19 March 2012    | 10.90  | C            | Foreign Exchange Future | 0.82900   | 0.85900                         | 0             |
| 21/07/2011 | £ / R On 19 March 2012    | 11.10  | C            | Foreign Exchange Future | 0.70900   | 0.73700                         | 0             |
| 21/07/2011 | £ / R On 19 March 2012    | 11.70  | C            | Foreign Exchange Future | 0.43600   | 0.45400                         | 0             |
| 21/07/2011 | £ / R On 19 March 2012    | 11.70  | P            | Foreign Exchange Future | 0.68900   | 0.66200                         | 0             |
| 21/07/2011 | £ / R On 19 March 2012    | 11.10  | P            | Foreign Exchange Future | 0.36200   | 0.34500                         | 0             |
| 21/07/2011 | £ / R On 19 March 2012    | 10.90  | P            | Foreign Exchange Future | 0.28200   | 0.26700                         | 0             |
| 21/07/2011 | £ / R On 19 March 2012    | 11.35  | P            | Foreign Exchange Future | 0.48000   | 0.46000                         | 0             |
| 21/07/2011 | £ / R On 19 March 2012    | 12.30  | P            | Foreign Exchange Future | 1.12700   | 1.09400                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/07/2011 | £ / R On 19 March 2012     | 11.80  | P            | Foreign Exchange Future | 0.75700   | 0.72900                         | 0             |
| 21/07/2011 | £ / R On 19 March 2012     | 11.00  | P            | Foreign Exchange Future | 0.32100   | 0.30500                         | 0             |
| 21/07/2011 | £ / R On 19 March 2012     | 11.90  | P            | Foreign Exchange Future | 0.82600   | 0.79700                         | 0             |
| 21/07/2011 | £ / R On 19 March 2012     | 11.55  | P            | Foreign Exchange Future | 0.59400   | 0.56800                         | 0             |
| 21/07/2011 | £ / R On 19 March 2012     | 11.40  | P            | Foreign Exchange Future | 0.50600   | 0.48600                         | 0             |
| 21/07/2011 | £ / R On 19 March 2012     | 11.50  | P            | Foreign Exchange Future | 0.56300   | 0.53900                         | 0             |
| 21/07/2011 | £ / R On 19 March 2012     | 11.45  | P            | Foreign Exchange Future | 0.53300   | 0.51200                         | 0             |
| 21/07/2011 | £ / R On 18 June 2012      |        |              | Foreign Exchange Future | 11.59430  | 11.64220                        | 0             |
| 21/07/2011 | £ / R On 18 June 2012      | 11.85  | C            | Foreign Exchange Future | 0.54800   | 0.56600                         | 0             |
| 21/07/2011 | £ / R On 18 June 2012      | 11.80  | C            | Foreign Exchange Future | 0.56600   | 0.58400                         | 0             |
| 21/07/2011 | £ / R On 18 June 2012      | 11.90  | C            | Foreign Exchange Future | 0.53100   | 0.54800                         | 0             |
| 21/07/2011 | £ / R On 18 June 2012      | 11.90  | P            | Foreign Exchange Future | 0.83700   | 0.80600                         | 0             |
| 21/07/2011 | £ / R On 18 June 2012      | 11.80  | P            | Foreign Exchange Future | 0.77200   | 0.74200                         | 0             |
| 21/07/2011 | £ / R On 18 June 2012      | 11.85  | P            | Foreign Exchange Future | 0.80400   | 0.77400                         | 0             |
| 21/07/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08740   | 0.08820                         | 12,434        |
| 21/07/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00766   | 0.00839                         | 0             |
| 21/07/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00170   | 0.00196                         | 0             |
| 21/07/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 21/07/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01741   | 0.01821                         | 0             |
| 21/07/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00001   | 0.00001                         | 0             |
| 21/07/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41260  | 11.41180                        | 0             |
| 21/07/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00430   | 0.00376                         | 0             |
| 21/07/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00026   | 0.00019                         | 0             |
| 21/07/2011 | ¥ / R On 19 December 2011  |        |              | Foreign Exchange Future | 0.08860   | 0.08940                         | 0             |
| 21/07/2011 | ¥ / R On 19 December 2011  | 0.08   | C            | Foreign Exchange Future | 0.00977   | 0.01042                         | 0             |
| 21/07/2011 | ¥ / R On 19 December 2011  | 0.09   | C            | Foreign Exchange Future | 0.00419   | 0.00453                         | 0             |
| 21/07/2011 | ¥ / R On 19 December 2011  | 0.07   | C            | Foreign Exchange Future | 0.01868   | 0.01948                         | 0             |
| 21/07/2011 | ¥ / R On 19 December 2011  | 0.07   | P            | Foreign Exchange Future | 0.00008   | 0.00008                         | 0             |
| 21/07/2011 | ¥ / R On 19 December 2011  | 0.09   | P            | Foreign Exchange Future | 0.00559   | 0.00513                         | 0             |
| 21/07/2011 | ¥ / R On 19 December 2011  | 0.08   | P            | Foreign Exchange Future | 0.00117   | 0.00102                         | 0             |
| 21/07/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.84740   | 9.85430                         | 60,781        |
| 21/07/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.30900   | 0.31300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/07/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.27600   | 0.28000                         | 0             |
| 21/07/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.34300   | 0.34700                         | 0             |
| 21/07/2011 | € / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.21700   | 0.22000                         | 5,655         |
| 21/07/2011 | € / R On 19 September 2011 | 10.40  | C            | Foreign Exchange Future | 0.04800   | 0.04800                         | 3,590         |
| 21/07/2011 | € / R On 19 September 2011 | 9.30   | C            | Foreign Exchange Future | 0.58100   | 0.58700                         | 0             |
| 21/07/2011 | € / R On 19 September 2011 | 10.25  | C            | Foreign Exchange Future | 0.07100   | 0.07200                         | 6,195         |
| 21/07/2011 | € / R On 19 September 2011 | 10.00  | C            | Foreign Exchange Future | 0.13400   | 0.13500                         | 0             |
| 21/07/2011 | € / R On 19 September 2011 | 10.65  | C            | Foreign Exchange Future | 0.02500   | 0.02500                         | 0             |
| 21/07/2011 | € / R On 19 September 2011 | 9.40   | C            | Foreign Exchange Future | 0.49600   | 0.50100                         | 0             |
| 21/07/2011 | € / R On 19 September 2011 | 10.55  | C            | Foreign Exchange Future | 0.03200   | 0.03200                         | 0             |
| 21/07/2011 | € / R On 19 September 2011 | 10.60  | C            | Foreign Exchange Future | 0.02800   | 0.02800                         | 0             |
| 21/07/2011 | € / R On 19 September 2011 | 10.50  | C            | Foreign Exchange Future | 0.03700   | 0.03700                         | 0             |
| 21/07/2011 | € / R On 19 September 2011 | 10.50  | P            | Foreign Exchange Future | 0.69000   | 0.68300                         | 0             |
| 21/07/2011 | € / R On 19 September 2011 | 10.60  | P            | Foreign Exchange Future | 0.78100   | 0.77400                         | 0             |
| 21/07/2011 | € / R On 19 September 2011 | 10.55  | P            | Foreign Exchange Future | 0.73500   | 0.72800                         | 0             |
| 21/07/2011 | € / R On 19 September 2011 | 9.40   | P            | Foreign Exchange Future | 0.04900   | 0.04700                         | 0             |
| 21/07/2011 | € / R On 19 September 2011 | 10.65  | P            | Foreign Exchange Future | 0.82800   | 0.82100                         | 0             |
| 21/07/2011 | € / R On 19 September 2011 | 10.00  | P            | Foreign Exchange Future | 0.28700   | 0.28100                         | 0             |
| 21/07/2011 | € / R On 19 September 2011 | 10.25  | P            | Foreign Exchange Future | 0.47400   | 0.46800                         | 0             |
| 21/07/2011 | € / R On 19 September 2011 | 9.30   | P            | Foreign Exchange Future | 0.03400   | 0.03300                         | 6,195         |
| 21/07/2011 | € / R On 19 September 2011 | 10.40  | P            | Foreign Exchange Future | 0.60100   | 0.59400                         | 0             |
| 21/07/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.09600   | 0.09300                         | 2,065         |
| 21/07/2011 | € / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 0.17000   | 0.16600                         | 0             |
| 21/07/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.12900   | 0.12600                         | 0             |
| 21/07/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.11200   | 0.10900                         | 0             |
| 21/07/2011 | € / R On 19 December 2011  |        |              | Foreign Exchange Future | 9.95130   | 9.96050                         | 4,928         |
| 21/07/2011 | € / R On 19 December 2011  | 9.80   | C            | Foreign Exchange Future | 0.41000   | 0.41200                         | 0             |
| 21/07/2011 | € / R On 19 December 2011  | 9.85   | C            | Foreign Exchange Future | 0.38300   | 0.38500                         | 0             |
| 21/07/2011 | € / R On 19 December 2011  | 9.75   | C            | Foreign Exchange Future | 0.43800   | 0.44000                         | 0             |
| 21/07/2011 | € / R On 19 December 2011  | 10.00  | C            | Foreign Exchange Future | 0.31300   | 0.31500                         | 0             |
| 21/07/2011 | € / R On 19 December 2011  | 9.55   | C            | Foreign Exchange Future | 0.56200   | 0.56400                         | 0             |
| 21/07/2011 | € / R On 19 December 2011  | 9.40   | C            | Foreign Exchange Future | 0.66700   | 0.66900                         | 0             |
| 21/07/2011 | € / R On 19 December 2011  | 9.30   | C            | Foreign Exchange Future | 0.74200   | 0.74500                         | 0             |
| 21/07/2011 | € / R On 19 December 2011  | 9.30   | P            | Foreign Exchange Future | 0.09100   | 0.08500                         | 0             |



| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/07/2011 | € / R On 19 December 2011     | 9.40   | P            | Foreign Exchange Future | 0.11600   | 0.10900                         | 0             |
| 21/07/2011 | € / R On 19 December 2011     | 9.55   | P            | Foreign Exchange Future | 0.16100   | 0.15400                         | 0             |
| 21/07/2011 | € / R On 19 December 2011     | 10.00  | P            | Foreign Exchange Future | 0.36200   | 0.35500                         | 0             |
| 21/07/2011 | € / R On 19 December 2011     | 9.75   | P            | Foreign Exchange Future | 0.23700   | 0.23000                         | 0             |
| 21/07/2011 | € / R On 19 December 2011     | 9.85   | P            | Foreign Exchange Future | 0.28200   | 0.27500                         | 0             |
| 21/07/2011 | € / R On 19 December 2011     | 9.80   | P            | Foreign Exchange Future | 0.25900   | 0.25200                         | 0             |
| 21/07/2011 | € / R On 19 March 2012        |        |              | Foreign Exchange Future | 10.05980  | 10.07240                        | 8,503         |
| 21/07/2011 | € / R On 19 March 2012        | 10.10  | C            | Foreign Exchange Future | 0.42000   | 0.42400                         | 0             |
| 21/07/2011 | € / R On 19 March 2012        | 10.15  | C            | Foreign Exchange Future | 0.40100   | 0.40500                         | 0             |
| 21/07/2011 | € / R On 19 March 2012        | 10.05  | C            | Foreign Exchange Future | 0.44000   | 0.44600                         | 0             |
| 21/07/2011 | € / R On 19 March 2012        | 9.05   | C            | Foreign Exchange Future | 1.09000   | 1.09900                         | 0             |
| 21/07/2011 | € / R On 19 March 2012        | 10.25  | C            | Foreign Exchange Future | 0.36600   | 0.36900                         | 0             |
| 21/07/2011 | € / R On 19 March 2012        | 9.80   | C            | Foreign Exchange Future | 0.56800   | 0.57400                         | 0             |
| 21/07/2011 | € / R On 19 March 2012        | 9.00   | C            | Foreign Exchange Future | 1.13400   | 1.14300                         | 0             |
| 21/07/2011 | € / R On 19 March 2012        | 10.60  | C            | Foreign Exchange Future | 0.26500   | 0.26700                         | 0             |
| 21/07/2011 | € / R On 19 March 2012        | 9.90   | C            | Foreign Exchange Future | 0.51400   | 0.52000                         | 0             |
| 21/07/2011 | € / R On 19 March 2012        | 9.90   | P            | Foreign Exchange Future | 0.35400   | 0.34800                         | 0             |
| 21/07/2011 | € / R On 19 March 2012        | 10.60  | P            | Foreign Exchange Future | 0.80500   | 0.79500                         | 0             |
| 21/07/2011 | € / R On 19 March 2012        | 9.00   | P            | Foreign Exchange Future | 0.07400   | 0.07100                         | 0             |
| 21/07/2011 | € / R On 19 March 2012        | 9.80   | P            | Foreign Exchange Future | 0.30800   | 0.30200                         | 0             |
| 21/07/2011 | € / R On 19 March 2012        | 10.25  | P            | Foreign Exchange Future | 0.55600   | 0.54700                         | 0             |
| 21/07/2011 | € / R On 19 March 2012        | 9.05   | P            | Foreign Exchange Future | 0.08000   | 0.07700                         | 0             |
| 21/07/2011 | € / R On 19 March 2012        | 10.05  | P            | Foreign Exchange Future | 0.43000   | 0.42400                         | 0             |
| 21/07/2011 | € / R On 19 March 2012        | 10.15  | P            | Foreign Exchange Future | 0.49100   | 0.48300                         | 0             |
| 21/07/2011 | € / R On 19 March 2012        | 10.10  | P            | Foreign Exchange Future | 0.46000   | 0.45200                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.38240   | 7.41090                         | 25,154        |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.73800   | 0.76600                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.69000   | 0.71700                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.78700   | 0.81500                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.08600   | 0.09800                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.10300   | 0.11600                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.41100   | 0.43700                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.24900   | 0.27000                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.07200   | 0.08200                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.28700   | 0.31000                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | C            | Foreign Exchange Future | 0.01600   | 0.01900                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.64200   | 0.66900                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.59400   | 0.62100                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.32700   | 0.35000                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.12200   | 0.13700                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.14000   | 0.12600                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 0.67900   | 0.65200                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 0.77600   | 0.74800                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.04500   | 0.03900                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.01200   | 0.01000                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 0.63200   | 0.60500                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.01000   | 0.00800                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | P            | Foreign Exchange Future | 0.58400   | 0.55800                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.05500   | 0.04900                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.24000   | 0.22100                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.06700   | 0.05900                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.02900   | 0.02600                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.17100   | 0.15500                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.20400   | 0.18700                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.00800   | 0.00600                         | 0             |
| 21/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 21/07/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.39780   | 7.42730                         | 690           |
| 21/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.76800   | 0.79600                         | 0             |
| 21/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.72300   | 0.75100                         | 0             |
| 21/07/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.81400   | 0.84200                         | 0             |
| 21/07/2011 | AU\$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.16300   | 0.17700                         | 0             |
| 21/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.26000   | 0.27800                         | 0             |
| 21/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.16200   | 0.15100                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/07/2011 | AU\$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.26500   | 0.25000                         | 0             |
| 21/07/2011 | AU\$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 21/07/2011 | AU\$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.02500   | 0.02400                         | 0             |
| 21/07/2011 | AU\$ / R On 19 December 2011 | 6.65   | P            | Foreign Exchange Future | 0.02000   | 0.01900                         | 0             |
| 21/07/2011 | AU\$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 7.42030   | 7.45090                         | 4             |
| 21/07/2011 | AU\$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 0.36500   | 0.38500                         | 0             |
| 21/07/2011 | AU\$ / R On 19 March 2012    | 7.30   | C            | Foreign Exchange Future | 0.33700   | 0.35500                         | 0             |
| 21/07/2011 | AU\$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 0.39500   | 0.41500                         | 0             |
| 21/07/2011 | AU\$ / R On 19 March 2012    | 7.40   | C            | Foreign Exchange Future | 0.28400   | 0.30000                         | 0             |
| 21/07/2011 | AU\$ / R On 19 March 2012    | 6.95   | C            | Foreign Exchange Future | 0.56600   | 0.59000                         | 0             |
| 21/07/2011 | AU\$ / R On 19 March 2012    | 7.75   | C            | Foreign Exchange Future | 0.15900   | 0.17000                         | 0             |
| 21/07/2011 | AU\$ / R On 19 March 2012    | 7.45   | C            | Foreign Exchange Future | 0.26000   | 0.27500                         | 0             |
| 21/07/2011 | AU\$ / R On 19 March 2012    | 6.20   | C            | Foreign Exchange Future | 1.23300   | 1.26300                         | 0             |
| 21/07/2011 | AU\$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 0.52900   | 0.55300                         | 0             |
| 21/07/2011 | AU\$ / R On 19 March 2012    | 7.00   | P            | Foreign Exchange Future | 0.10900   | 0.10200                         | 0             |
| 21/07/2011 | AU\$ / R On 19 March 2012    | 6.20   | P            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 21/07/2011 | AU\$ / R On 19 March 2012    | 7.45   | P            | Foreign Exchange Future | 0.29000   | 0.27400                         | 0             |
| 21/07/2011 | AU\$ / R On 19 March 2012    | 7.75   | P            | Foreign Exchange Future | 0.48900   | 0.46900                         | 0             |
| 21/07/2011 | AU\$ / R On 19 March 2012    | 6.95   | P            | Foreign Exchange Future | 0.09600   | 0.08900                         | 0             |
| 21/07/2011 | AU\$ / R On 19 March 2012    | 7.40   | P            | Foreign Exchange Future | 0.26400   | 0.24900                         | 0             |
| 21/07/2011 | AU\$ / R On 19 March 2012    | 7.20   | P            | Foreign Exchange Future | 0.17500   | 0.16400                         | 0             |
| 21/07/2011 | AU\$ / R On 19 March 2012    | 7.30   | P            | Foreign Exchange Future | 0.21700   | 0.20400                         | 0             |
| 21/07/2011 | AU\$ / R On 19 March 2012    | 7.25   | P            | Foreign Exchange Future | 0.19500   | 0.18400                         | 0             |
| 21/07/2011 | AU\$ / R On 14 December 2015 |        |              | Foreign Exchange Future | 8.47320   | 8.48470                         | 0             |
| 21/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | C            | Foreign Exchange Future | 1.55600   | 1.57000                         | 0             |
| 21/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | C            | Foreign Exchange Future | 1.51800   | 1.53100                         | 0             |
| 21/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | C            | Foreign Exchange Future | 1.59500   | 1.60800                         | 0             |
| 21/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | P            | Foreign Exchange Future | 0.37200   | 0.37300                         | 0             |
| 21/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | P            | Foreign Exchange Future | 0.39500   | 0.39600                         | 0             |
| 21/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | P            | Foreign Exchange Future | 0.38300   | 0.38500                         | 0             |
| 21/07/2011 | CAD/ R On 19 September 2011  |        |              | Foreign Exchange Future | 7.25510   | 7.33370                         | 0             |
| 21/07/2011 | CAD/ R On 19 September 2011  | 7.25   | C            | Foreign Exchange Future | 0.13500   | 0.18500                         | 0             |
| 21/07/2011 | CAD/ R On 19 September 2011  | 7.30   | C            | Foreign Exchange Future | 0.11400   | 0.15500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/07/2011 | CAD/ R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.16300   | 0.21700                         | 0             |
| 21/07/2011 | CAD/ R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.01700   | 0.02500                         | 0             |
| 21/07/2011 | CAD/ R On 19 September 2011 | 7.75   | C            | Foreign Exchange Future | 0.02100   | 0.03000                         | 0             |
| 21/07/2011 | CAD/ R On 19 September 2011 | 7.85   | C            | Foreign Exchange Future | 0.01400   | 0.02000                         | 0             |
| 21/07/2011 | CAD/ R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.04500   | 0.06400                         | 0             |
| 21/07/2011 | CAD/ R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.66100   | 0.73800                         | 0             |
| 21/07/2011 | CAD/ R On 19 September 2011 | 7.95   | C            | Foreign Exchange Future | 0.00900   | 0.01400                         | 0             |
| 21/07/2011 | CAD/ R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.38500   | 0.45500                         | 0             |
| 21/07/2011 | CAD/ R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.03000   | 0.02100                         | 0             |
| 21/07/2011 | CAD/ R On 19 September 2011 | 7.95   | P            | Foreign Exchange Future | 0.70400   | 0.63000                         | 0             |
| 21/07/2011 | CAD/ R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.00600   | 0.00400                         | 0             |
| 21/07/2011 | CAD/ R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.34000   | 0.28000                         | 0             |
| 21/07/2011 | CAD/ R On 19 September 2011 | 7.85   | P            | Foreign Exchange Future | 0.60900   | 0.53600                         | 0             |
| 21/07/2011 | CAD/ R On 19 September 2011 | 7.75   | P            | Foreign Exchange Future | 0.51600   | 0.44600                         | 0             |
| 21/07/2011 | CAD/ R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.56200   | 0.49100                         | 0             |
| 21/07/2011 | CAD/ R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.10800   | 0.08300                         | 0             |
| 21/07/2011 | CAD/ R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.15900   | 0.12100                         | 0             |
| 21/07/2011 | CAD/ R On 19 September 2011 | 7.25   | P            | Foreign Exchange Future | 0.13000   | 0.10100                         | 0             |
| 21/07/2011 | CAD/ R On 19 December 2011  |        |              | Foreign Exchange Future | 7.33580   | 7.41620                         | 0             |
| 21/07/2011 | CAD/ R On 19 December 2011  | 7.25   | C            | Foreign Exchange Future | 0.27200   | 0.32000                         | 0             |
| 21/07/2011 | CAD/ R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.24500   | 0.29000                         | 0             |
| 21/07/2011 | CAD/ R On 19 December 2011  | 7.20   | C            | Foreign Exchange Future | 0.30000   | 0.35200                         | 0             |
| 21/07/2011 | CAD/ R On 19 December 2011  | 7.65   | C            | Foreign Exchange Future | 0.12400   | 0.14800                         | 0             |
| 21/07/2011 | CAD/ R On 19 December 2011  | 6.80   | C            | Foreign Exchange Future | 0.58700   | 0.65700                         | 0             |
| 21/07/2011 | CAD/ R On 19 December 2011  | 7.60   | C            | Foreign Exchange Future | 0.13600   | 0.16200                         | 0             |
| 21/07/2011 | CAD/ R On 19 December 2011  | 6.85   | C            | Foreign Exchange Future | 0.54600   | 0.61400                         | 0             |
| 21/07/2011 | CAD/ R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.20000   | 0.23600                         | 0             |
| 21/07/2011 | CAD/ R On 19 December 2011  | 7.45   | C            | Foreign Exchange Future | 0.18200   | 0.21500                         | 0             |
| 21/07/2011 | CAD/ R On 19 December 2011  | 6.90   | C            | Foreign Exchange Future | 0.50700   | 0.57300                         | 0             |
| 21/07/2011 | CAD/ R On 19 December 2011  | 6.90   | P            | Foreign Exchange Future | 0.07100   | 0.05700                         | 0             |
| 21/07/2011 | CAD/ R On 19 December 2011  | 7.45   | P            | Foreign Exchange Future | 0.29600   | 0.24900                         | 0             |
| 21/07/2011 | CAD/ R On 19 December 2011  | 7.40   | P            | Foreign Exchange Future | 0.26400   | 0.22000                         | 0             |
| 21/07/2011 | CAD/ R On 19 December 2011  | 6.85   | P            | Foreign Exchange Future | 0.06000   | 0.04800                         | 0             |
| 21/07/2011 | CAD/ R On 19 December 2011  | 7.60   | P            | Foreign Exchange Future | 0.40000   | 0.34600                         | 0             |

| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/07/2011 | CAD/ R On 19 December 2011         | 6.80   | P            | Foreign Exchange Future | 0.05100   | 0.04100                         | 0             |
| 21/07/2011 | CAD/ R On 19 December 2011         | 7.65   | P            | Foreign Exchange Future | 0.43800   | 0.38200                         | 0             |
| 21/07/2011 | CAD/ R On 19 December 2011         | 7.20   | P            | Foreign Exchange Future | 0.16400   | 0.13600                         | 0             |
| 21/07/2011 | CAD/ R On 19 December 2011         | 7.30   | P            | Foreign Exchange Future | 0.20900   | 0.17400                         | 0             |
| 21/07/2011 | CAD/ R On 19 December 2011         | 7.25   | P            | Foreign Exchange Future | 0.18600   | 0.15400                         | 0             |
| 21/07/2011 | CF CANDO CAAD On 19 September 2011 |        |              | Can-Do Future           | 0.03550   | 0.02750                         | 22,388        |
| 21/07/2011 | CF CANDO CAAE On 19 September 2011 |        |              | Can-Do Future           | 0.11150   | 0.14130                         | 21,898        |
| 21/07/2011 | CHF / R On 19 September 2011       |        |              | Foreign Exchange Future | 8.38680   | 8.48180                         | 922           |
| 21/07/2011 | CHF / R On 19 September 2011       | 7.65   | C            | Foreign Exchange Future | 0.75400   | 0.84300                         | 0             |
| 21/07/2011 | CHF / R On 19 September 2011       | 7.70   | C            | Foreign Exchange Future | 0.70800   | 0.79600                         | 0             |
| 21/07/2011 | CHF / R On 19 September 2011       | 7.60   | C            | Foreign Exchange Future | 0.80000   | 0.89100                         | 0             |
| 21/07/2011 | CHF / R On 19 September 2011       | 8.40   | C            | Foreign Exchange Future | 0.19500   | 0.25000                         | 0             |
| 21/07/2011 | CHF / R On 19 September 2011       | 9.05   | C            | Foreign Exchange Future | 0.04100   | 0.05600                         | 0             |
| 21/07/2011 | CHF / R On 19 September 2011       | 9.00   | C            | Foreign Exchange Future | 0.04700   | 0.06300                         | 0             |
| 21/07/2011 | CHF / R On 19 September 2011       | 7.80   | C            | Foreign Exchange Future | 0.61800   | 0.70400                         | 0             |
| 21/07/2011 | CHF / R On 19 September 2011       | 8.95   | C            | Foreign Exchange Future | 0.05300   | 0.07100                         | 0             |
| 21/07/2011 | CHF / R On 19 September 2011       | 8.80   | C            | Foreign Exchange Future | 0.07700   | 0.10100                         | 0             |
| 21/07/2011 | CHF / R On 19 September 2011       | 8.85   | C            | Foreign Exchange Future | 0.06800   | 0.08900                         | 0             |
| 21/07/2011 | CHF / R On 19 September 2011       | 9.10   | C            | Foreign Exchange Future | 0.03700   | 0.04900                         | 0             |
| 21/07/2011 | CHF / R On 19 September 2011       | 7.85   | C            | Foreign Exchange Future | 0.57500   | 0.65900                         | 0             |
| 21/07/2011 | CHF / R On 19 September 2011       | 9.25   | C            | Foreign Exchange Future | 0.02500   | 0.03400                         | 0             |
| 21/07/2011 | CHF / R On 19 September 2011       | 9.25   | P            | Foreign Exchange Future | 0.88800   | 0.80200                         | 0             |
| 21/07/2011 | CHF / R On 19 September 2011       | 7.85   | P            | Foreign Exchange Future | 0.03800   | 0.02700                         | 0             |
| 21/07/2011 | CHF / R On 19 September 2011       | 9.10   | P            | Foreign Exchange Future | 0.75000   | 0.66700                         | 0             |
| 21/07/2011 | CHF / R On 19 September 2011       | 8.85   | P            | Foreign Exchange Future | 0.53100   | 0.45700                         | 0             |
| 21/07/2011 | CHF / R On 19 September 2011       | 8.80   | P            | Foreign Exchange Future | 0.49000   | 0.41900                         | 0             |
| 21/07/2011 | CHF / R On 19 September 2011       | 8.95   | P            | Foreign Exchange Future | 0.61600   | 0.53900                         | 0             |
| 21/07/2011 | CHF / R On 19 September 2011       | 7.80   | P            | Foreign Exchange Future | 0.03100   | 0.02200                         | 0             |
| 21/07/2011 | CHF / R On 19 September 2011       | 9.00   | P            | Foreign Exchange Future | 0.66000   | 0.58100                         | 0             |
| 21/07/2011 | CHF / R On 19 September 2011       | 9.05   | P            | Foreign Exchange Future | 0.70400   | 0.62400                         | 0             |
| 21/07/2011 | CHF / R On 19 September 2011       | 8.40   | P            | Foreign Exchange Future | 0.20800   | 0.16800                         | 0             |
| 21/07/2011 | CHF / R On 19 September 2011       | 7.60   | P            | Foreign Exchange Future | 0.01300   | 0.00900                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/07/2011 | CHF / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.02100   | 0.01400                         | 0             |
| 21/07/2011 | CHF / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.01700   | 0.01100                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  |        |              | Foreign Exchange Future | 8.50570   | 8.60330                         | 50            |
| 21/07/2011 | CHF / R On 19 December 2011  | 8.30   | C            | Foreign Exchange Future | 0.43800   | 0.49500                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 8.35   | C            | Foreign Exchange Future | 0.41100   | 0.46600                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 8.25   | C            | Foreign Exchange Future | 0.46600   | 0.52500                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 8.50   | C            | Foreign Exchange Future | 0.33900   | 0.38600                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 8.15   | C            | Foreign Exchange Future | 0.52600   | 0.59000                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 7.90   | C            | Foreign Exchange Future | 0.69700   | 0.77300                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 8.55   | C            | Foreign Exchange Future | 0.31900   | 0.36200                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 8.90   | C            | Foreign Exchange Future | 0.20700   | 0.23600                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 9.40   | C            | Foreign Exchange Future | 0.11400   | 0.13000                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 9.15   | C            | Foreign Exchange Future | 0.15300   | 0.17400                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 8.45   | C            | Foreign Exchange Future | 0.36200   | 0.41100                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.62500   | 0.69600                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 7.75   | C            | Foreign Exchange Future | 0.81500   | 0.89600                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 8.80   | C            | Foreign Exchange Future | 0.23400   | 0.26600                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 7.65   | C            | Foreign Exchange Future | 0.89800   | 0.98300                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 8.70   | C            | Foreign Exchange Future | 0.26500   | 0.30100                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 8.95   | C            | Foreign Exchange Future | 0.19500   | 0.22200                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 8.60   | C            | Foreign Exchange Future | 0.30000   | 0.33900                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 9.20   | C            | Foreign Exchange Future | 0.14400   | 0.16400                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 9.45   | C            | Foreign Exchange Future | 0.10700   | 0.12300                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 9.45   | P            | Foreign Exchange Future | 1.05100   | 0.97000                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 9.20   | P            | Foreign Exchange Future | 0.83800   | 0.76100                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 8.60   | P            | Foreign Exchange Future | 0.39400   | 0.33600                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 8.95   | P            | Foreign Exchange Future | 0.63900   | 0.56900                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 8.70   | P            | Foreign Exchange Future | 0.45900   | 0.39800                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 7.65   | P            | Foreign Exchange Future | 0.04200   | 0.03000                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 8.80   | P            | Foreign Exchange Future | 0.52800   | 0.46300                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 7.75   | P            | Foreign Exchange Future | 0.05900   | 0.04300                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 8.00   | P            | Foreign Exchange Future | 0.11900   | 0.09300                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 8.45   | P            | Foreign Exchange Future | 0.30600   | 0.25800                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011  | 9.15   | P            | Foreign Exchange Future | 0.79700   | 0.72100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 21/07/2011 | CHF / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 1.00800      | 0.92700                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011 | 8.90   | P            | Foreign Exchange Future | 0.60100      | 0.53300                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011 | 8.55   | P            | Foreign Exchange Future | 0.36300      | 0.30900                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.09100      | 0.07000                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.17000      | 0.13700                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.33300      | 0.28300                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.21000      | 0.17200                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.25500      | 0.21300                         | 0             |
| 21/07/2011 | CHF / R On 19 December 2011 | 8.30   | P            | Foreign Exchange Future | 0.23200      | 0.19200                         | 0             |
| 21/07/2011 | RAIN On 19 September 2011   |        |              | Foreign Exchange Future | 14,019.44000 | 14,111.78000                    | 0             |
| 21/07/2011 | YUAN/R On 19 September 2011 |        |              | Foreign Exchange Future | 1.06250      | 1.07610                         | 0             |
| 21/07/2011 | YUAN/R On 19 September 2011 | 1.10   | C            | Foreign Exchange Future | 0.01280      | 0.01700                         | 0             |
| 21/07/2011 | YUAN/R On 19 September 2011 | 1.15   | C            | Foreign Exchange Future | 0.00510      | 0.00710                         | 0             |
| 21/07/2011 | YUAN/R On 19 September 2011 | 1.05   | C            | Foreign Exchange Future | 0.03100      | 0.03940                         | 0             |
| 21/07/2011 | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.01850      | 0.01330                         | 0             |
| 21/07/2011 | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.09260      | 0.08100                         | 0             |
| 21/07/2011 | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.05030      | 0.04090                         | 0             |
| 21/07/2011 | YUAN/R On 19 December 2011  |        |              | Foreign Exchange Future | 1.07820      | 1.09230                         | 0             |
| 21/07/2011 | YUAN/R On 19 December 2011  | 1.10   | C            | Foreign Exchange Future | 0.03370      | 0.03950                         | 0             |
| 21/07/2011 | YUAN/R On 19 December 2011  | 1.15   | C            | Foreign Exchange Future | 0.02060      | 0.02430                         | 0             |
| 21/07/2011 | YUAN/R On 19 December 2011  | 1.05   | C            | Foreign Exchange Future | 0.05540      | 0.06420                         | 0             |
| 21/07/2011 | YUAN/R On 19 December 2011  | 1.05   | P            | Foreign Exchange Future | 0.02720      | 0.02190                         | 0             |
| 21/07/2011 | YUAN/R On 19 December 2011  | 1.15   | P            | Foreign Exchange Future | 0.09240      | 0.08200                         | 0             |
| 21/07/2011 | YUAN/R On 19 December 2011  | 1.10   | P            | Foreign Exchange Future | 0.05550      | 0.04720                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 6.84260      | 6.86120                         | 303,899       |
| 22/07/2011 | \$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.00900      | 0.01100                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 8.10   | C            | Foreign Exchange Future | 0.00800      | 0.01000                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01000      | 0.01200                         | 3,000         |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.01500      | 0.01800                         | 15,000        |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.03800      | 0.04300                         | 5,000         |
| 22/07/2011 | \$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.18400      | 0.19900                         | 980           |
| 22/07/2011 | \$ / R On 19 September 2011 | 6.90   | C            | Foreign Exchange Future | 0.13900      | 0.15200                         | 6,000         |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/07/2011 | \$ / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.02300   | 0.02700                         | 200           |
| 22/07/2011 | \$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.24400   | 0.26000                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.03300   | 0.03900                         | 10,000        |
| 22/07/2011 | \$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.31200   | 0.32900                         | 6,060         |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.08200   | 0.09200                         | 6,060         |
| 22/07/2011 | \$ / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.30   | C            | Foreign Exchange Future | 0.04900   | 0.05500                         | 8,880         |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.06300   | 0.07100                         | 6,000         |
| 22/07/2011 | \$ / R On 19 September 2011 | 6.55   | C            | Foreign Exchange Future | 0.34900   | 0.36700                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.21300   | 0.22800                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.09400   | 0.10400                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.27700   | 0.29300                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.35   | C            | Foreign Exchange Future | 0.04300   | 0.04900                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.90   | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 6.85   | C            | Foreign Exchange Future | 0.15800   | 0.17200                         | 1,980         |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.03000   | 0.03400                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 6.95   | C            | Foreign Exchange Future | 0.12200   | 0.13400                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.65   | C            | Foreign Exchange Future | 0.02100   | 0.02400                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.07200   | 0.08100                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.10700   | 0.11800                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 6.40   | C            | Foreign Exchange Future | 0.47100   | 0.49000                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.75   | C            | Foreign Exchange Future | 0.01700   | 0.02000                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 5.75   | C            | Foreign Exchange Future | 1.09300   | 1.11200                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.25   | C            | Foreign Exchange Future | 0.05500   | 0.06300                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.02600   | 0.03100                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 5.80   | C            | Foreign Exchange Future | 1.04300   | 1.06200                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 5.85   | C            | Foreign Exchange Future | 0.99400   | 1.01200                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.70   | C            | Foreign Exchange Future | 0.01900   | 0.02200                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 6.30   | C            | Foreign Exchange Future | 0.56000   | 0.57900                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 5.70   | C            | Foreign Exchange Future | 1.14300   | 1.16200                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 6.30   | P            | Foreign Exchange Future | 0.01700   | 0.01800                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.87600   | 0.86100                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/07/2011 | \$ / R On 19 September 2011 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 1.31500   | 1.29800                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.73300   | 0.72000                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.25   | P            | Foreign Exchange Future | 0.46200   | 0.45200                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.75   | P            | Foreign Exchange Future | 0.92400   | 0.90900                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 6.40   | P            | Foreign Exchange Future | 0.02800   | 0.02900                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.26400   | 0.25700                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.37900   | 0.37000                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.82800   | 0.81300                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 6.95   | P            | Foreign Exchange Future | 0.22900   | 0.22300                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.68700   | 0.67300                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.90   | P            | Foreign Exchange Future | 1.06900   | 1.05300                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.35   | P            | Foreign Exchange Future | 0.55000   | 0.53800                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.08400   | 0.08200                         | 200           |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.30100   | 0.29300                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.12000   | 0.11700                         | 1,980         |
| 22/07/2011 | \$ / R On 19 September 2011 | 6.85   | P            | Foreign Exchange Future | 0.16500   | 0.16100                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 6.55   | P            | Foreign Exchange Future | 0.05600   | 0.05600                         | 8,880         |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.42000   | 0.41000                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.30   | P            | Foreign Exchange Future | 0.50600   | 0.49400                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 2.95700   | 2.93900                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.33900   | 0.33100                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.78000   | 0.76600                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.10100   | 0.09900                         | 5,980         |
| 22/07/2011 | \$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.06900   | 0.06800                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 6.90   | P            | Foreign Exchange Future | 0.19600   | 0.19100                         | 10,000        |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.64000   | 0.62800                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.14100   | 0.13800                         | 10,000        |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.59500   | 0.58200                         | 2,800         |
| 22/07/2011 | \$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 1.16700   | 1.15100                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.97200   | 0.95700                         | 0             |
| 22/07/2011 | \$ / R On 19 September 2011 | 8.10   | P            | Foreign Exchange Future | 1.26500   | 1.24900                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/07/2011 | \$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 1.21600   | 1.20000                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 6.93380   | 6.95230                         | 46,192        |
| 22/07/2011 | \$ / R On 19 December 2011  | 7.35   | C            | Foreign Exchange Future | 0.14900   | 0.15700                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  | 7.40   | C            | Foreign Exchange Future | 0.13900   | 0.14700                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.16000   | 0.16900                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  | 6.75   | C            | Foreign Exchange Future | 0.37100   | 0.38400                         | 6,425         |
| 22/07/2011 | \$ / R On 19 December 2011  | 8.00   | C            | Foreign Exchange Future | 0.06500   | 0.06900                         | 2,962         |
| 22/07/2011 | \$ / R On 19 December 2011  | 7.25   | C            | Foreign Exchange Future | 0.17200   | 0.18100                         | 5,000         |
| 22/07/2011 | \$ / R On 19 December 2011  | 6.15   | C            | Foreign Exchange Future | 0.81700   | 0.83400                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.24700   | 0.25800                         | 2,962         |
| 22/07/2011 | \$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.12100   | 0.12800                         | 500           |
| 22/07/2011 | \$ / R On 19 December 2011  | 6.45   | C            | Foreign Exchange Future | 0.57100   | 0.58700                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  | 6.40   | C            | Foreign Exchange Future | 0.60900   | 0.62500                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  | 6.25   | C            | Foreign Exchange Future | 0.73100   | 0.74700                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  | 8.05   | C            | Foreign Exchange Future | 0.06100   | 0.06600                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  | 5.95   | C            | Foreign Exchange Future | 0.99900   | 1.01700                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  | 7.45   | C            | Foreign Exchange Future | 0.13000   | 0.13700                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.40000   | 0.41400                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  | 6.80   | C            | Foreign Exchange Future | 0.34200   | 0.35500                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  | 7.90   | C            | Foreign Exchange Future | 0.07300   | 0.07800                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  | 7.70   | C            | Foreign Exchange Future | 0.09300   | 0.09900                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  | 6.85   | C            | Foreign Exchange Future | 0.31500   | 0.32800                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  | 7.20   | C            | Foreign Exchange Future | 0.18500   | 0.00000                         | 5,000         |
| 22/07/2011 | \$ / R On 19 December 2011  | 6.30   | C            | Foreign Exchange Future | 0.68900   | 0.70600                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  | 6.35   | C            | Foreign Exchange Future | 0.64900   | 0.66500                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  | 6.00   | C            | Foreign Exchange Future | 0.95200   | 0.97000                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  | 7.80   | C            | Foreign Exchange Future | 0.08200   | 0.08800                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  | 7.60   | C            | Foreign Exchange Future | 0.10600   | 0.11300                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.46500   | 0.47900                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  | 5.85   | C            | Foreign Exchange Future | 1.09500   | 1.11300                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  | 7.85   | C            | Foreign Exchange Future | 0.07700   | 0.08300                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  | 7.85   | P            | Foreign Exchange Future | 0.99300   | 0.98100                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  | 7.20   | P            | Foreign Exchange Future | 0.45100   | 0.00000                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011  | 5.85   | P            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/07/2011 | \$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.13100   | 0.12700                         | 5,000         |
| 22/07/2011 | \$ / R On 19 December 2011 | 7.60   | P            | Foreign Exchange Future | 0.77200   | 0.76100                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011 | 7.80   | P            | Foreign Exchange Future | 0.94800   | 0.93600                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011 | 6.00   | P            | Foreign Exchange Future | 0.01800   | 0.01800                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011 | 6.35   | P            | Foreign Exchange Future | 0.06500   | 0.06300                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011 | 6.30   | P            | Foreign Exchange Future | 0.05500   | 0.05400                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011 | 6.85   | P            | Foreign Exchange Future | 0.23100   | 0.22600                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011 | 7.70   | P            | Foreign Exchange Future | 0.85900   | 0.84700                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 1.03900   | 1.02600                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011 | 6.80   | P            | Foreign Exchange Future | 0.20800   | 0.20300                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.16600   | 0.16200                         | 5,000         |
| 22/07/2011 | \$ / R On 19 December 2011 | 7.45   | P            | Foreign Exchange Future | 0.64600   | 0.63500                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011 | 5.95   | P            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011 | 8.05   | P            | Foreign Exchange Future | 1.17700   | 1.16400                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.04700   | 0.04500                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011 | 6.40   | P            | Foreign Exchange Future | 0.07500   | 0.07300                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011 | 6.45   | P            | Foreign Exchange Future | 0.08700   | 0.08500                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011 | 7.25   | P            | Foreign Exchange Future | 0.48800   | 0.47900                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011 | 6.15   | P            | Foreign Exchange Future | 0.03300   | 0.03200                         | 5,000         |
| 22/07/2011 | \$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.68700   | 0.67600                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.31300   | 0.30600                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 1.13100   | 1.11700                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.52600   | 0.51700                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011 | 6.75   | P            | Foreign Exchange Future | 0.18700   | 0.18200                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011 | 7.40   | P            | Foreign Exchange Future | 0.60500   | 0.59500                         | 0             |
| 22/07/2011 | \$ / R On 19 December 2011 | 7.35   | P            | Foreign Exchange Future | 0.56500   | 0.55500                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 7.02770   | 7.04620                         | 16,194        |
| 22/07/2011 | \$ / R On 19 March 2012    | 7.04   | C            | Foreign Exchange Future | 0.34900   | 0.36200                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012    | 7.30   | C            | Foreign Exchange Future | 0.26000   | 0.27100                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012    | 6.90   | C            | Foreign Exchange Future | 0.41500   | 0.42900                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012    | 8.05   | C            | Foreign Exchange Future | 0.12300   | 0.13000                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012    | 7.90   | C            | Foreign Exchange Future | 0.14100   | 0.14800                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012    | 8.15   | C            | Foreign Exchange Future | 0.11300   | 0.11900                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012    | 7.35   | C            | Foreign Exchange Future | 0.24700   | 0.25700                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/07/2011 | \$ / R On 19 March 2012 | 7.10   | C            | Foreign Exchange Future | 0.32400   | 0.33600                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 6.65   | C            | Foreign Exchange Future | 0.56000   | 0.57500                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 7.45   | C            | Foreign Exchange Future | 0.22200   | 0.23100                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 8.20   | C            | Foreign Exchange Future | 0.10800   | 0.11400                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 7.85   | C            | Foreign Exchange Future | 0.14800   | 0.15600                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 7.05   | C            | Foreign Exchange Future | 0.34300   | 0.35500                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 6.60   | C            | Foreign Exchange Future | 0.59200   | 0.60700                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 7.80   | C            | Foreign Exchange Future | 0.15600   | 0.16300                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 7.09   | C            | Foreign Exchange Future | 0.32900   | 0.34100                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 6.99   | C            | Foreign Exchange Future | 0.37300   | 0.38500                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 7.00   | C            | Foreign Exchange Future | 0.36600   | 0.37900                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 7.15   | C            | Foreign Exchange Future | 0.30700   | 0.31800                         | 4,100         |
| 22/07/2011 | \$ / R On 19 March 2012 | 7.25   | C            | Foreign Exchange Future | 0.27500   | 0.28600                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 6.80   | C            | Foreign Exchange Future | 0.47000   | 0.48400                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 7.20   | C            | Foreign Exchange Future | 0.29000   | 0.30200                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 6.75   | C            | Foreign Exchange Future | 0.49800   | 0.51300                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 7.55   | C            | Foreign Exchange Future | 0.20000   | 0.20900                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 7.95   | C            | Foreign Exchange Future | 0.13500   | 0.14200                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 7.40   | C            | Foreign Exchange Future | 0.23400   | 0.24400                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 8.30   | C            | Foreign Exchange Future | 0.09900   | 0.10500                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 6.70   | C            | Foreign Exchange Future | 0.52800   | 0.54300                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 8.35   | C            | Foreign Exchange Future | 0.09500   | 0.10100                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 6.85   | C            | Foreign Exchange Future | 0.44200   | 0.45600                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 8.00   | C            | Foreign Exchange Future | 0.12900   | 0.13600                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 8.00   | P            | Foreign Exchange Future | 1.10100   | 1.09000                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 6.85   | P            | Foreign Exchange Future | 0.26400   | 0.26000                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 8.35   | P            | Foreign Exchange Future | 1.41700   | 1.40500                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 6.70   | P            | Foreign Exchange Future | 0.20000   | 0.19700                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 8.30   | P            | Foreign Exchange Future | 1.37100   | 1.35900                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 7.40   | P            | Foreign Exchange Future | 0.60600   | 0.59800                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 7.95   | P            | Foreign Exchange Future | 1.05700   | 1.04600                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 7.55   | P            | Foreign Exchange Future | 0.72200   | 0.71300                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 6.75   | P            | Foreign Exchange Future | 0.22000   | 0.21700                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012 | 7.20   | P            | Foreign Exchange Future | 0.46200   | 0.45600                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/07/2011 | \$ / R On 19 March 2012     | 6.80   | P            | Foreign Exchange Future | 0.24200   | 0.23800                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012     | 7.25   | P            | Foreign Exchange Future | 0.49700   | 0.49000                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012     | 7.15   | P            | Foreign Exchange Future | 0.42900   | 0.42200                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.33800   | 0.33300                         | 1,000         |
| 22/07/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.33100   | 0.32500                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.38700   | 0.38100                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012     | 7.80   | P            | Foreign Exchange Future | 0.92800   | 0.91700                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012     | 6.60   | P            | Foreign Exchange Future | 0.16400   | 0.16100                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012     | 7.05   | P            | Foreign Exchange Future | 0.36500   | 0.35900                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012     | 7.85   | P            | Foreign Exchange Future | 0.97000   | 0.96000                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012     | 8.20   | P            | Foreign Exchange Future | 1.28000   | 1.26800                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012     | 7.45   | P            | Foreign Exchange Future | 0.64400   | 0.63500                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012     | 6.65   | P            | Foreign Exchange Future | 0.18200   | 0.17900                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012     | 7.10   | P            | Foreign Exchange Future | 0.39600   | 0.39000                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012     | 7.35   | P            | Foreign Exchange Future | 0.56900   | 0.56100                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012     | 8.15   | P            | Foreign Exchange Future | 1.23500   | 1.22300                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012     | 7.90   | P            | Foreign Exchange Future | 1.01300   | 1.00200                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012     | 8.05   | P            | Foreign Exchange Future | 1.14500   | 1.13400                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012     | 6.90   | P            | Foreign Exchange Future | 0.28700   | 0.28300                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012     | 7.30   | P            | Foreign Exchange Future | 0.53200   | 0.52500                         | 0             |
| 22/07/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.35700   | 0.35200                         | 0             |
| 22/07/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 7.12630   | 7.14550                         | 2,000         |
| 22/07/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 0.38000   | 0.39100                         | 0             |
| 22/07/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 0.36300   | 0.37400                         | 0             |
| 22/07/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 0.39700   | 0.40900                         | 0             |
| 22/07/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.47100   | 0.46400                         | 0             |
| 22/07/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.53700   | 0.52900                         | 0             |
| 22/07/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.50400   | 0.49600                         | 0             |
| 22/07/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 7.23100   | 7.25060                         | 0             |
| 22/07/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 0.51000   | 0.52200                         | 0             |
| 22/07/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 0.48900   | 0.50000                         | 0             |
| 22/07/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 0.53300   | 0.54400                         | 13,000        |
| 22/07/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 0.47100   | 0.48100                         | 11,000        |
| 22/07/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.45200   | 0.44300                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/07/2011 | \$ / R On 17 September 2012      | 7.30   | P            | Foreign Exchange Future | 0.54000   | 0.53000                         | 0             |
| 22/07/2011 | \$ / R On 17 September 2012      | 7.25   | P            | Foreign Exchange Future | 0.50800   | 0.49900                         | 0             |
| 22/07/2011 | \$ / R On 17 September 2012      | 7.20   | P            | Foreign Exchange Future | 0.47900   | 0.47100                         | 0             |
| 22/07/2011 | \$ / R On 14 December 2012       |        |              | Foreign Exchange Future | 7.33480   | 7.35420                         | 0             |
| 22/07/2011 | \$ / R On 14 December 2012       | 7.70   | C            | Foreign Exchange Future | 0.44000   | 0.44900                         | 0             |
| 22/07/2011 | \$ / R On 14 December 2012       | 7.75   | C            | Foreign Exchange Future | 0.42600   | 0.43500                         | 0             |
| 22/07/2011 | \$ / R On 14 December 2012       | 8.00   | C            | Foreign Exchange Future | 0.36500   | 0.37300                         | 300           |
| 22/07/2011 | \$ / R On 14 December 2012       | 7.65   | C            | Foreign Exchange Future | 0.45400   | 0.46400                         | 0             |
| 22/07/2011 | \$ / R On 14 December 2012       | 7.65   | P            | Foreign Exchange Future | 0.76900   | 0.76000                         | 0             |
| 22/07/2011 | \$ / R On 14 December 2012       | 8.00   | P            | Foreign Exchange Future | 1.03000   | 1.01900                         | 0             |
| 22/07/2011 | \$ / R On 14 December 2012       | 7.75   | P            | Foreign Exchange Future | 0.84100   | 0.83100                         | 0             |
| 22/07/2011 | \$ / R On 14 December 2012       | 7.70   | P            | Foreign Exchange Future | 0.80500   | 0.79500                         | 0             |
| 22/07/2011 | \$ / R On 12 December 2014       |        |              | Foreign Exchange Future | 8.31590   | 8.33320                         | 0             |
| 22/07/2011 | \$ / R On 12 December 2014       | 8.50   | C            | Foreign Exchange Future | 1.01400   | 1.02300                         | 0             |
| 22/07/2011 | \$ / R On 12 December 2014       | 8.55   | C            | Foreign Exchange Future | 0.99900   | 1.00700                         | 0             |
| 22/07/2011 | \$ / R On 12 December 2014       | 8.00   | C            | Foreign Exchange Future | 1.19100   | 1.20000                         | 200           |
| 22/07/2011 | \$ / R On 12 December 2014       | 8.45   | C            | Foreign Exchange Future | 1.03100   | 1.03900                         | 0             |
| 22/07/2011 | \$ / R On 12 December 2014       | 8.45   | P            | Foreign Exchange Future | 1.16500   | 1.15600                         | 0             |
| 22/07/2011 | \$ / R On 12 December 2014       | 8.00   | P            | Foreign Exchange Future | 0.87500   | 0.86700                         | 0             |
| 22/07/2011 | \$ / R On 12 December 2014       | 8.55   | P            | Foreign Exchange Future | 1.23300   | 1.22400                         | 0             |
| 22/07/2011 | \$ / R On 12 December 2014       | 8.50   | P            | Foreign Exchange Future | 1.19800   | 1.19000                         | 0             |
| 22/07/2011 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.11320   | 9.13050                         | 0             |
| 22/07/2011 | \$ / R On 14 December 2015       | 9.20   | C            | Foreign Exchange Future | 1.39300   | 1.40200                         | 0             |
| 22/07/2011 | \$ / R On 14 December 2015       | 9.25   | C            | Foreign Exchange Future | 1.37700   | 1.38600                         | 0             |
| 22/07/2011 | \$ / R On 14 December 2015       | 9.15   | C            | Foreign Exchange Future | 1.40900   | 1.41800                         | 0             |
| 22/07/2011 | \$ / R On 14 December 2015       | 9.15   | P            | Foreign Exchange Future | 1.44600   | 1.43800                         | 0             |
| 22/07/2011 | \$ / R On 14 December 2015       | 9.25   | P            | Foreign Exchange Future | 1.51400   | 1.50600                         | 0             |
| 22/07/2011 | \$ / R On 14 December 2015       | 9.20   | P            | Foreign Exchange Future | 1.48000   | 1.47200                         | 0             |
| 22/07/2011 | \$ / R MAXI On 19 September 2011 |        |              | Foreign Exchange Future | 6.84260   | 6.86120                         | 449           |
| 22/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.08193   | 0.09158                         | 0             |
| 22/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.07183   | 0.08067                         | 0             |
| 22/07/2011 | \$ / R MAXI On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.06302   | 0.07112                         | 50            |
| 22/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | C            | Foreign Exchange Future | 0.09352   | 0.10399                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/07/2011 | \$ / R MAXI On 19 September 2011 | 7.05   | P            | Foreign Exchange Future | 0.30092   | 0.29279                         | 0             |
| 22/07/2011 | \$ / R MAXI On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.42042   | 0.40992                         | 0             |
| 22/07/2011 | \$ / R MAXI On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.37923   | 0.36947                         | 0             |
| 22/07/2011 | \$ / R MAXI On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.33933   | 0.33038                         | 0             |
| 22/07/2011 | \$ / R MAXI On 19 December 2011  |        |              | Foreign Exchange Future | 6.93380   | 6.95230                         | 10            |
| 22/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | C            | Foreign Exchange Future | 0.24706   | 0.25827                         | 0             |
| 22/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | C            | Foreign Exchange Future | 0.22956   | 0.24031                         | 0             |
| 22/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | C            | Foreign Exchange Future | 0.26594   | 0.27761                         | 0             |
| 22/07/2011 | \$ / R MAXI On 19 December 2011  | 6.95   | P            | Foreign Exchange Future | 0.28214   | 0.27531                         | 0             |
| 22/07/2011 | \$ / R MAXI On 19 December 2011  | 7.05   | P            | Foreign Exchange Future | 0.34576   | 0.33801                         | 0             |
| 22/07/2011 | \$ / R MAXI On 19 December 2011  | 7.00   | P            | Foreign Exchange Future | 0.31326   | 0.30597                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011       |        |              | Foreign Exchange Future | 11.14480  | 11.17140                        | 31,512        |
| 22/07/2011 | £ / R On 19 September 2011       | 11.50  | C            | Foreign Exchange Future | 0.11400   | 0.12300                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011       | 11.55  | C            | Foreign Exchange Future | 0.10300   | 0.11100                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011       | 11.45  | C            | Foreign Exchange Future | 0.12600   | 0.13500                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011       | 11.65  | C            | Foreign Exchange Future | 0.08400   | 0.09000                         | 8,945         |
| 22/07/2011 | £ / R On 19 September 2011       | 12.10  | C            | Foreign Exchange Future | 0.03300   | 0.03600                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011       | 11.00  | C            | Foreign Exchange Future | 0.31100   | 0.33000                         | 3,455         |
| 22/07/2011 | £ / R On 19 September 2011       | 10.50  | C            | Foreign Exchange Future | 0.68700   | 0.71300                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011       | 10.95  | C            | Foreign Exchange Future | 0.34200   | 0.36200                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011       | 11.20  | C            | Foreign Exchange Future | 0.20600   | 0.22100                         | 1,200         |
| 22/07/2011 | £ / R On 19 September 2011       | 10.85  | C            | Foreign Exchange Future | 0.40900   | 0.43100                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011       | 11.10  | C            | Foreign Exchange Future | 0.25300   | 0.27000                         | 630           |
| 22/07/2011 | £ / R On 19 September 2011       | 11.15  | C            | Foreign Exchange Future | 0.22700   | 0.24200                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011       | 11.90  | C            | Foreign Exchange Future | 0.05000   | 0.05400                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011       | 11.75  | C            | Foreign Exchange Future | 0.06800   | 0.07400                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011       | 11.80  | C            | Foreign Exchange Future | 0.06100   | 0.06700                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011       | 11.25  | C            | Foreign Exchange Future | 0.18700   | 0.20100                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011       | 10.75  | C            | Foreign Exchange Future | 0.48300   | 0.50600                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011       | 11.70  | C            | Foreign Exchange Future | 0.07500   | 0.08200                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011       | 11.85  | C            | Foreign Exchange Future | 0.05500   | 0.06000                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011       | 10.65  | C            | Foreign Exchange Future | 0.56100   | 0.58600                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011       | 10.65  | P            | Foreign Exchange Future | 0.06600   | 0.06500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/07/2011 | £ / R On 19 September 2011 | 11.85  | P            | Foreign Exchange Future | 0.76000   | 0.73900                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011 | 11.70  | P            | Foreign Exchange Future | 0.63000   | 0.61100                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011 | 10.75  | P            | Foreign Exchange Future | 0.08800   | 0.08500                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011 | 11.25  | P            | Foreign Exchange Future | 0.29200   | 0.28000                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011 | 11.80  | P            | Foreign Exchange Future | 0.71600   | 0.69600                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011 | 11.75  | P            | Foreign Exchange Future | 0.67300   | 0.65300                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011 | 11.90  | P            | Foreign Exchange Future | 0.80500   | 0.78300                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011 | 11.15  | P            | Foreign Exchange Future | 0.23200   | 0.22100                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011 | 10.85  | P            | Foreign Exchange Future | 0.11400   | 0.11000                         | 630           |
| 22/07/2011 | £ / R On 19 September 2011 | 11.10  | P            | Foreign Exchange Future | 0.20800   | 0.19900                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011 | 10.95  | P            | Foreign Exchange Future | 0.14700   | 0.14100                         | 1,200         |
| 22/07/2011 | £ / R On 19 September 2011 | 11.20  | P            | Foreign Exchange Future | 0.26100   | 0.25000                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011 | 10.50  | P            | Foreign Exchange Future | 0.04200   | 0.04200                         | 5,490         |
| 22/07/2011 | £ / R On 19 September 2011 | 12.10  | P            | Foreign Exchange Future | 0.98800   | 0.96500                         | 200           |
| 22/07/2011 | £ / R On 19 September 2011 | 11.00  | P            | Foreign Exchange Future | 0.16600   | 0.15900                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011 | 11.65  | P            | Foreign Exchange Future | 0.58900   | 0.56900                         | 100           |
| 22/07/2011 | £ / R On 19 September 2011 | 11.45  | P            | Foreign Exchange Future | 0.43100   | 0.41400                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011 | 11.55  | P            | Foreign Exchange Future | 0.50800   | 0.49000                         | 0             |
| 22/07/2011 | £ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 0.46900   | 0.45200                         | 200           |
| 22/07/2011 | £ / R On 19 December 2011  |        |              | Foreign Exchange Future | 11.28040  | 11.30730                        | 9,409         |
| 22/07/2011 | £ / R On 19 December 2011  | 11.65  | C            | Foreign Exchange Future | 0.26800   | 0.27600                         | 0             |
| 22/07/2011 | £ / R On 19 December 2011  | 11.70  | C            | Foreign Exchange Future | 0.25400   | 0.26200                         | 0             |
| 22/07/2011 | £ / R On 19 December 2011  | 11.60  | C            | Foreign Exchange Future | 0.28300   | 0.29200                         | 0             |
| 22/07/2011 | £ / R On 19 December 2011  | 10.50  | C            | Foreign Exchange Future | 0.88400   | 0.91100                         | 0             |
| 22/07/2011 | £ / R On 19 December 2011  | 10.70  | C            | Foreign Exchange Future | 0.73700   | 0.76100                         | 0             |
| 22/07/2011 | £ / R On 19 December 2011  | 12.20  | C            | Foreign Exchange Future | 0.14900   | 0.15200                         | 0             |
| 22/07/2011 | £ / R On 19 December 2011  | 11.30  | C            | Foreign Exchange Future | 0.38900   | 0.40300                         | 0             |
| 22/07/2011 | £ / R On 19 December 2011  | 11.90  | C            | Foreign Exchange Future | 0.20500   | 0.21000                         | 0             |
| 22/07/2011 | £ / R On 19 December 2011  | 11.75  | C            | Foreign Exchange Future | 0.24100   | 0.24800                         | 0             |
| 22/07/2011 | £ / R On 19 December 2011  | 11.75  | P            | Foreign Exchange Future | 0.71100   | 0.69100                         | 0             |
| 22/07/2011 | £ / R On 19 December 2011  | 11.90  | P            | Foreign Exchange Future | 0.82500   | 0.80300                         | 0             |
| 22/07/2011 | £ / R On 19 December 2011  | 11.30  | P            | Foreign Exchange Future | 0.40900   | 0.39600                         | 0             |
| 22/07/2011 | £ / R On 19 December 2011  | 12.20  | P            | Foreign Exchange Future | 1.06900   | 1.04500                         | 250           |
| 22/07/2011 | £ / R On 19 December 2011  | 10.70  | P            | Foreign Exchange Future | 0.15700   | 0.15400                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/07/2011 | £ / R On 19 December 2011 | 10.50  | P            | Foreign Exchange Future | 0.10400   | 0.10400                         | 0             |
| 22/07/2011 | £ / R On 19 December 2011 | 11.60  | P            | Foreign Exchange Future | 0.60300   | 0.58500                         | 0             |
| 22/07/2011 | £ / R On 19 December 2011 | 11.70  | P            | Foreign Exchange Future | 0.67400   | 0.65500                         | 0             |
| 22/07/2011 | £ / R On 19 December 2011 | 11.65  | P            | Foreign Exchange Future | 0.63800   | 0.61900                         | 0             |
| 22/07/2011 | £ / R On 19 March 2012    |        |              | Foreign Exchange Future | 11.42090  | 11.44740                        | 2,832         |
| 22/07/2011 | £ / R On 19 March 2012    | 11.45  | C            | Foreign Exchange Future | 0.51700   | 0.53000                         | 0             |
| 22/07/2011 | £ / R On 19 March 2012    | 11.50  | C            | Foreign Exchange Future | 0.49800   | 0.51000                         | 0             |
| 22/07/2011 | £ / R On 19 March 2012    | 11.40  | C            | Foreign Exchange Future | 0.53800   | 0.55300                         | 0             |
| 22/07/2011 | £ / R On 19 March 2012    | 11.55  | C            | Foreign Exchange Future | 0.47900   | 0.49100                         | 0             |
| 22/07/2011 | £ / R On 19 March 2012    | 11.90  | C            | Foreign Exchange Future | 0.36500   | 0.37300                         | 0             |
| 22/07/2011 | £ / R On 19 March 2012    | 11.00  | C            | Foreign Exchange Future | 0.74800   | 0.76800                         | 0             |
| 22/07/2011 | £ / R On 19 March 2012    | 11.80  | C            | Foreign Exchange Future | 0.39400   | 0.40400                         | 0             |
| 22/07/2011 | £ / R On 19 March 2012    | 12.30  | C            | Foreign Exchange Future | 0.26900   | 0.27400                         | 0             |
| 22/07/2011 | £ / R On 19 March 2012    | 11.35  | C            | Foreign Exchange Future | 0.56100   | 0.57700                         | 0             |
| 22/07/2011 | £ / R On 19 March 2012    | 10.90  | C            | Foreign Exchange Future | 0.80900   | 0.82900                         | 0             |
| 22/07/2011 | £ / R On 19 March 2012    | 11.70  | C            | Foreign Exchange Future | 0.42600   | 0.43600                         | 0             |
| 22/07/2011 | £ / R On 19 March 2012    | 11.10  | C            | Foreign Exchange Future | 0.69100   | 0.70900                         | 0             |
| 22/07/2011 | £ / R On 19 March 2012    | 11.10  | P            | Foreign Exchange Future | 0.37000   | 0.36200                         | 0             |
| 22/07/2011 | £ / R On 19 March 2012    | 11.70  | P            | Foreign Exchange Future | 0.70500   | 0.68900                         | 0             |
| 22/07/2011 | £ / R On 19 March 2012    | 10.90  | P            | Foreign Exchange Future | 0.28800   | 0.28200                         | 0             |
| 22/07/2011 | £ / R On 19 March 2012    | 11.35  | P            | Foreign Exchange Future | 0.49000   | 0.48000                         | 0             |
| 22/07/2011 | £ / R On 19 March 2012    | 12.30  | P            | Foreign Exchange Future | 1.14800   | 1.12700                         | 0             |
| 22/07/2011 | £ / R On 19 March 2012    | 11.80  | P            | Foreign Exchange Future | 0.77300   | 0.75700                         | 0             |
| 22/07/2011 | £ / R On 19 March 2012    | 11.00  | P            | Foreign Exchange Future | 0.32700   | 0.32100                         | 0             |
| 22/07/2011 | £ / R On 19 March 2012    | 11.90  | P            | Foreign Exchange Future | 0.84400   | 0.82600                         | 0             |
| 22/07/2011 | £ / R On 19 March 2012    | 11.55  | P            | Foreign Exchange Future | 0.60800   | 0.59400                         | 0             |
| 22/07/2011 | £ / R On 19 March 2012    | 11.40  | P            | Foreign Exchange Future | 0.51700   | 0.50600                         | 0             |
| 22/07/2011 | £ / R On 19 March 2012    | 11.50  | P            | Foreign Exchange Future | 0.57700   | 0.56300                         | 0             |
| 22/07/2011 | £ / R On 19 March 2012    | 11.45  | P            | Foreign Exchange Future | 0.54600   | 0.53300                         | 0             |
| 22/07/2011 | £ / R On 18 June 2012     |        |              | Foreign Exchange Future | 11.56800  | 11.59430                        | 0             |
| 22/07/2011 | £ / R On 18 June 2012     | 11.85  | C            | Foreign Exchange Future | 0.53800   | 0.54800                         | 0             |
| 22/07/2011 | £ / R On 18 June 2012     | 11.90  | C            | Foreign Exchange Future | 0.52100   | 0.53100                         | 0             |
| 22/07/2011 | £ / R On 18 June 2012     | 11.80  | C            | Foreign Exchange Future | 0.55500   | 0.56600                         | 0             |
| 22/07/2011 | £ / R On 18 June 2012     | 11.80  | P            | Foreign Exchange Future | 0.78700   | 0.77200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/07/2011 | £ / R On 18 June 2012      | 11.90  | P            | Foreign Exchange Future | 0.85300   | 0.83700                         | 0             |
| 22/07/2011 | £ / R On 18 June 2012      | 11.85  | P            | Foreign Exchange Future | 0.82000   | 0.80400                         | 0             |
| 22/07/2011 | ¥ / R On 19 September 2011 |        |              | Foreign Exchange Future | 0.08730   | 0.08740                         | 12,434        |
| 22/07/2011 | ¥ / R On 19 September 2011 | 0.08   | C            | Foreign Exchange Future | 0.00754   | 0.00766                         | 0             |
| 22/07/2011 | ¥ / R On 19 September 2011 | 0.09   | C            | Foreign Exchange Future | 0.00160   | 0.00170                         | 0             |
| 22/07/2011 | ¥ / R On 19 September 2011 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 22/07/2011 | ¥ / R On 19 September 2011 | 0.07   | C            | Foreign Exchange Future | 0.01731   | 0.01741                         | 0             |
| 22/07/2011 | ¥ / R On 19 September 2011 | 0.07   | P            | Foreign Exchange Future | 0.00001   | 0.00001                         | 0             |
| 22/07/2011 | ¥ / R On 19 September 2011 | 11.50  | P            | Foreign Exchange Future | 11.41270  | 11.41260                        | 0             |
| 22/07/2011 | ¥ / R On 19 September 2011 | 0.09   | P            | Foreign Exchange Future | 0.00430   | 0.00430                         | 0             |
| 22/07/2011 | ¥ / R On 19 September 2011 | 0.08   | P            | Foreign Exchange Future | 0.00024   | 0.00026                         | 0             |
| 22/07/2011 | ¥ / R On 19 December 2011  |        |              | Foreign Exchange Future | 0.08860   | 0.08860                         | 0             |
| 22/07/2011 | ¥ / R On 19 December 2011  | 0.08   | C            | Foreign Exchange Future | 0.00974   | 0.00977                         | 0             |
| 22/07/2011 | ¥ / R On 19 December 2011  | 0.07   | C            | Foreign Exchange Future | 0.01868   | 0.01868                         | 0             |
| 22/07/2011 | ¥ / R On 19 December 2011  | 0.09   | C            | Foreign Exchange Future | 0.00413   | 0.00419                         | 0             |
| 22/07/2011 | ¥ / R On 19 December 2011  | 0.09   | P            | Foreign Exchange Future | 0.00553   | 0.00559                         | 0             |
| 22/07/2011 | ¥ / R On 19 December 2011  | 0.07   | P            | Foreign Exchange Future | 0.00008   | 0.00008                         | 0             |
| 22/07/2011 | ¥ / R On 19 December 2011  | 0.08   | P            | Foreign Exchange Future | 0.00114   | 0.00117                         | 0             |
| 22/07/2011 | € / R On 19 September 2011 |        |              | Foreign Exchange Future | 9.80970   | 9.84740                         | 63,820        |
| 22/07/2011 | € / R On 19 September 2011 | 9.65   | C            | Foreign Exchange Future | 0.28000   | 0.30900                         | 0             |
| 22/07/2011 | € / R On 19 September 2011 | 9.70   | C            | Foreign Exchange Future | 0.24800   | 0.27600                         | 0             |
| 22/07/2011 | € / R On 19 September 2011 | 9.60   | C            | Foreign Exchange Future | 0.31300   | 0.34300                         | 0             |
| 22/07/2011 | € / R On 19 September 2011 | 9.80   | C            | Foreign Exchange Future | 0.19100   | 0.21700                         | 5,655         |
| 22/07/2011 | € / R On 19 September 2011 | 10.40  | C            | Foreign Exchange Future | 0.04100   | 0.04800                         | 3,590         |
| 22/07/2011 | € / R On 19 September 2011 | 9.30   | C            | Foreign Exchange Future | 0.54700   | 0.58100                         | 0             |
| 22/07/2011 | € / R On 19 September 2011 | 10.25  | C            | Foreign Exchange Future | 0.06200   | 0.07100                         | 6,195         |
| 22/07/2011 | € / R On 19 September 2011 | 10.00  | C            | Foreign Exchange Future | 0.11700   | 0.13400                         | 0             |
| 22/07/2011 | € / R On 19 September 2011 | 10.65  | C            | Foreign Exchange Future | 0.02100   | 0.02500                         | 0             |
| 22/07/2011 | € / R On 19 September 2011 | 9.40   | C            | Foreign Exchange Future | 0.46400   | 0.49600                         | 0             |
| 22/07/2011 | € / R On 19 September 2011 | 10.55  | C            | Foreign Exchange Future | 0.02800   | 0.03200                         | 0             |
| 22/07/2011 | € / R On 19 September 2011 | 10.50  | C            | Foreign Exchange Future | 0.03200   | 0.03700                         | 0             |
| 22/07/2011 | € / R On 19 September 2011 | 10.60  | C            | Foreign Exchange Future | 0.02400   | 0.02800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/07/2011 | € / R On 19 September 2011 | 10.60  | P            | Foreign Exchange Future | 0.81400   | 0.78100                         | 0             |
| 22/07/2011 | € / R On 19 September 2011 | 10.50  | P            | Foreign Exchange Future | 0.72200   | 0.69000                         | 0             |
| 22/07/2011 | € / R On 19 September 2011 | 10.55  | P            | Foreign Exchange Future | 0.76800   | 0.73500                         | 0             |
| 22/07/2011 | € / R On 19 September 2011 | 9.40   | P            | Foreign Exchange Future | 0.05400   | 0.04900                         | 0             |
| 22/07/2011 | € / R On 19 September 2011 | 10.65  | P            | Foreign Exchange Future | 0.86100   | 0.82800                         | 0             |
| 22/07/2011 | € / R On 19 September 2011 | 10.00  | P            | Foreign Exchange Future | 0.30700   | 0.28700                         | 0             |
| 22/07/2011 | € / R On 19 September 2011 | 10.25  | P            | Foreign Exchange Future | 0.50200   | 0.47400                         | 0             |
| 22/07/2011 | € / R On 19 September 2011 | 9.30   | P            | Foreign Exchange Future | 0.03700   | 0.03400                         | 6,195         |
| 22/07/2011 | € / R On 19 September 2011 | 10.40  | P            | Foreign Exchange Future | 0.63100   | 0.60100                         | 0             |
| 22/07/2011 | € / R On 19 September 2011 | 9.60   | P            | Foreign Exchange Future | 0.10300   | 0.09600                         | 2,065         |
| 22/07/2011 | € / R On 19 September 2011 | 9.80   | P            | Foreign Exchange Future | 0.18100   | 0.17000                         | 0             |
| 22/07/2011 | € / R On 19 September 2011 | 9.70   | P            | Foreign Exchange Future | 0.13800   | 0.12900                         | 0             |
| 22/07/2011 | € / R On 19 September 2011 | 9.65   | P            | Foreign Exchange Future | 0.12000   | 0.11200                         | 0             |
| 22/07/2011 | € / R On 19 December 2011  |        |              | Foreign Exchange Future | 9.91360   | 9.95130                         | 4,928         |
| 22/07/2011 | € / R On 19 December 2011  | 9.80   | C            | Foreign Exchange Future | 0.38500   | 0.41000                         | 0             |
| 22/07/2011 | € / R On 19 December 2011  | 9.85   | C            | Foreign Exchange Future | 0.35900   | 0.38300                         | 0             |
| 22/07/2011 | € / R On 19 December 2011  | 9.75   | C            | Foreign Exchange Future | 0.41200   | 0.43800                         | 0             |
| 22/07/2011 | € / R On 19 December 2011  | 10.00  | C            | Foreign Exchange Future | 0.29400   | 0.31300                         | 0             |
| 22/07/2011 | € / R On 19 December 2011  | 9.55   | C            | Foreign Exchange Future | 0.53300   | 0.56200                         | 0             |
| 22/07/2011 | € / R On 19 December 2011  | 9.30   | C            | Foreign Exchange Future | 0.71000   | 0.74200                         | 0             |
| 22/07/2011 | € / R On 19 December 2011  | 9.40   | C            | Foreign Exchange Future | 0.63600   | 0.66700                         | 0             |
| 22/07/2011 | € / R On 19 December 2011  | 9.40   | P            | Foreign Exchange Future | 0.12200   | 0.11600                         | 0             |
| 22/07/2011 | € / R On 19 December 2011  | 9.30   | P            | Foreign Exchange Future | 0.09600   | 0.09100                         | 0             |
| 22/07/2011 | € / R On 19 December 2011  | 9.55   | P            | Foreign Exchange Future | 0.16900   | 0.16100                         | 0             |
| 22/07/2011 | € / R On 19 December 2011  | 10.00  | P            | Foreign Exchange Future | 0.38000   | 0.36200                         | 0             |
| 22/07/2011 | € / R On 19 December 2011  | 9.75   | P            | Foreign Exchange Future | 0.24800   | 0.23700                         | 0             |
| 22/07/2011 | € / R On 19 December 2011  | 9.85   | P            | Foreign Exchange Future | 0.29500   | 0.28200                         | 0             |
| 22/07/2011 | € / R On 19 December 2011  | 9.80   | P            | Foreign Exchange Future | 0.27100   | 0.25900                         | 0             |
| 22/07/2011 | € / R On 19 March 2012     |        |              | Foreign Exchange Future | 10.02160  | 10.05980                        | 8,503         |
| 22/07/2011 | € / R On 19 March 2012     | 10.10  | C            | Foreign Exchange Future | 0.40300   | 0.42000                         | 0             |
| 22/07/2011 | € / R On 19 March 2012     | 10.15  | C            | Foreign Exchange Future | 0.38400   | 0.40100                         | 0             |
| 22/07/2011 | € / R On 19 March 2012     | 10.05  | C            | Foreign Exchange Future | 0.42200   | 0.44000                         | 0             |
| 22/07/2011 | € / R On 19 March 2012     | 9.05   | C            | Foreign Exchange Future | 1.05700   | 1.09000                         | 0             |
| 22/07/2011 | € / R On 19 March 2012     | 10.25  | C            | Foreign Exchange Future | 0.35000   | 0.36600                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/07/2011 | € / R On 19 March 2012        | 9.80   | C            | Foreign Exchange Future | 0.54300   | 0.56800                         | 0             |
| 22/07/2011 | € / R On 19 March 2012        | 9.00   | C            | Foreign Exchange Future | 1.09800   | 1.13400                         | 0             |
| 22/07/2011 | € / R On 19 March 2012        | 9.90   | C            | Foreign Exchange Future | 0.49100   | 0.51400                         | 0             |
| 22/07/2011 | € / R On 19 March 2012        | 10.60  | C            | Foreign Exchange Future | 0.25300   | 0.26500                         | 0             |
| 22/07/2011 | € / R On 19 March 2012        | 10.60  | P            | Foreign Exchange Future | 0.83100   | 0.80500                         | 0             |
| 22/07/2011 | € / R On 19 March 2012        | 9.90   | P            | Foreign Exchange Future | 0.36900   | 0.35400                         | 0             |
| 22/07/2011 | € / R On 19 March 2012        | 9.00   | P            | Foreign Exchange Future | 0.07600   | 0.07400                         | 0             |
| 22/07/2011 | € / R On 19 March 2012        | 9.80   | P            | Foreign Exchange Future | 0.32100   | 0.30800                         | 0             |
| 22/07/2011 | € / R On 19 March 2012        | 10.25  | P            | Foreign Exchange Future | 0.57800   | 0.55600                         | 0             |
| 22/07/2011 | € / R On 19 March 2012        | 9.05   | P            | Foreign Exchange Future | 0.08500   | 0.08000                         | 0             |
| 22/07/2011 | € / R On 19 March 2012        | 10.05  | P            | Foreign Exchange Future | 0.45000   | 0.43000                         | 0             |
| 22/07/2011 | € / R On 19 March 2012        | 10.15  | P            | Foreign Exchange Future | 0.51200   | 0.49100                         | 0             |
| 22/07/2011 | € / R On 19 March 2012        | 10.10  | P            | Foreign Exchange Future | 0.48100   | 0.46000                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 |        |              | Foreign Exchange Future | 7.37340   | 7.38240                         | 25,154        |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | C            | Foreign Exchange Future | 0.72900   | 0.73800                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | C            | Foreign Exchange Future | 0.68100   | 0.69000                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | C            | Foreign Exchange Future | 0.77800   | 0.78700                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | C            | Foreign Exchange Future | 0.08200   | 0.08600                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | C            | Foreign Exchange Future | 0.09800   | 0.10300                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | C            | Foreign Exchange Future | 0.40300   | 0.41100                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | C            | Foreign Exchange Future | 0.24200   | 0.24900                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | C            | Foreign Exchange Future | 0.06900   | 0.07200                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | C            | Foreign Exchange Future | 0.28000   | 0.28700                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | C            | Foreign Exchange Future | 0.01600   | 0.01600                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | C            | Foreign Exchange Future | 0.63300   | 0.64200                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | C            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | C            | Foreign Exchange Future | 0.58500   | 0.59400                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | C            | Foreign Exchange Future | 0.31900   | 0.32700                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | C            | Foreign Exchange Future | 0.11700   | 0.12200                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 8.05   | P            | Foreign Exchange Future | 0.68800   | 0.67900                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 7.40   | P            | Foreign Exchange Future | 0.14400   | 0.14000                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/07/2011 | AU\$ / R On 19 September 2011 | 8.15   | P            | Foreign Exchange Future | 0.78500   | 0.77600                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 7.10   | P            | Foreign Exchange Future | 0.04600   | 0.04500                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 6.80   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 8.00   | P            | Foreign Exchange Future | 0.64000   | 0.63200                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 6.75   | P            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 7.95   | P            | Foreign Exchange Future | 0.59300   | 0.58400                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 7.15   | P            | Foreign Exchange Future | 0.05700   | 0.05500                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 7.55   | P            | Foreign Exchange Future | 0.24600   | 0.24000                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 7.20   | P            | Foreign Exchange Future | 0.06900   | 0.06700                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 7.00   | P            | Foreign Exchange Future | 0.03000   | 0.02900                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 7.45   | P            | Foreign Exchange Future | 0.17500   | 0.17100                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 7.50   | P            | Foreign Exchange Future | 0.20900   | 0.20400                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 6.60   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 6.70   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 22/07/2011 | AU\$ / R On 19 September 2011 | 6.65   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 22/07/2011 | AU\$ / R On 19 December 2011  |        |              | Foreign Exchange Future | 7.38870   | 7.39780                         | 690           |
| 22/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | C            | Foreign Exchange Future | 0.76000   | 0.76800                         | 0             |
| 22/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | C            | Foreign Exchange Future | 0.25400   | 0.26000                         | 0             |
| 22/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | C            | Foreign Exchange Future | 0.71500   | 0.72300                         | 0             |
| 22/07/2011 | AU\$ / R On 19 December 2011  | 6.60   | C            | Foreign Exchange Future | 0.80600   | 0.81400                         | 0             |
| 22/07/2011 | AU\$ / R On 19 December 2011  | 7.50   | C            | Foreign Exchange Future | 0.15800   | 0.16300                         | 0             |
| 22/07/2011 | AU\$ / R On 19 December 2011  | 7.50   | P            | Foreign Exchange Future | 0.26900   | 0.26500                         | 0             |
| 22/07/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.01700   | 0.01600                         | 0             |
| 22/07/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.02600   | 0.02500                         | 0             |
| 22/07/2011 | AU\$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.16500   | 0.16200                         | 0             |
| 22/07/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.02100   | 0.02000                         | 0             |
| 22/07/2011 | AU\$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 7.40990   | 7.42030                         | 4             |
| 22/07/2011 | AU\$ / R On 19 March 2012     | 7.25   | C            | Foreign Exchange Future | 0.35700   | 0.36500                         | 0             |
| 22/07/2011 | AU\$ / R On 19 March 2012     | 7.30   | C            | Foreign Exchange Future | 0.32900   | 0.33700                         | 0             |
| 22/07/2011 | AU\$ / R On 19 March 2012     | 7.20   | C            | Foreign Exchange Future | 0.38800   | 0.39500                         | 0             |
| 22/07/2011 | AU\$ / R On 19 March 2012     | 7.40   | C            | Foreign Exchange Future | 0.27600   | 0.28400                         | 0             |
| 22/07/2011 | AU\$ / R On 19 March 2012     | 6.95   | C            | Foreign Exchange Future | 0.55800   | 0.56600                         | 0             |
| 22/07/2011 | AU\$ / R On 19 March 2012     | 7.75   | C            | Foreign Exchange Future | 0.15600   | 0.15900                         | 0             |
| 22/07/2011 | AU\$ / R On 19 March 2012     | 7.45   | C            | Foreign Exchange Future | 0.25500   | 0.26000                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/07/2011 | AU\$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 0.52200   | 0.52900                         | 0             |
| 22/07/2011 | AU\$ / R On 19 March 2012    | 6.20   | C            | Foreign Exchange Future | 1.22200   | 1.23300                         | 0             |
| 22/07/2011 | AU\$ / R On 19 March 2012    | 6.20   | P            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 22/07/2011 | AU\$ / R On 19 March 2012    | 7.00   | P            | Foreign Exchange Future | 0.11200   | 0.10900                         | 0             |
| 22/07/2011 | AU\$ / R On 19 March 2012    | 7.45   | P            | Foreign Exchange Future | 0.29500   | 0.29000                         | 0             |
| 22/07/2011 | AU\$ / R On 19 March 2012    | 7.75   | P            | Foreign Exchange Future | 0.49600   | 0.48900                         | 0             |
| 22/07/2011 | AU\$ / R On 19 March 2012    | 6.95   | P            | Foreign Exchange Future | 0.09800   | 0.09600                         | 0             |
| 22/07/2011 | AU\$ / R On 19 March 2012    | 7.40   | P            | Foreign Exchange Future | 0.26600   | 0.26400                         | 0             |
| 22/07/2011 | AU\$ / R On 19 March 2012    | 7.20   | P            | Foreign Exchange Future | 0.17800   | 0.17500                         | 0             |
| 22/07/2011 | AU\$ / R On 19 March 2012    | 7.30   | P            | Foreign Exchange Future | 0.21900   | 0.21700                         | 0             |
| 22/07/2011 | AU\$ / R On 19 March 2012    | 7.25   | P            | Foreign Exchange Future | 0.19700   | 0.19500                         | 0             |
| 22/07/2011 | AU\$ / R On 14 December 2015 |        |              | Foreign Exchange Future | 8.44970   | 8.47320                         | 0             |
| 22/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | C            | Foreign Exchange Future | 1.53500   | 1.55600                         | 0             |
| 22/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | C            | Foreign Exchange Future | 1.49700   | 1.51800                         | 0             |
| 22/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | C            | Foreign Exchange Future | 1.57300   | 1.59500                         | 0             |
| 22/07/2011 | AU\$ / R On 14 December 2015 | 7.25   | P            | Foreign Exchange Future | 0.37300   | 0.37200                         | 0             |
| 22/07/2011 | AU\$ / R On 14 December 2015 | 7.35   | P            | Foreign Exchange Future | 0.39700   | 0.39500                         | 0             |
| 22/07/2011 | AU\$ / R On 14 December 2015 | 7.30   | P            | Foreign Exchange Future | 0.38500   | 0.38300                         | 0             |
| 22/07/2011 | CAD/ R On 19 September 2011  |        |              | Foreign Exchange Future | 7.19050   | 7.25510                         | 0             |
| 22/07/2011 | CAD/ R On 19 September 2011  | 7.25   | C            | Foreign Exchange Future | 0.10200   | 0.13500                         | 0             |
| 22/07/2011 | CAD/ R On 19 September 2011  | 7.30   | C            | Foreign Exchange Future | 0.08500   | 0.11400                         | 0             |
| 22/07/2011 | CAD/ R On 19 September 2011  | 7.20   | C            | Foreign Exchange Future | 0.12300   | 0.16300                         | 0             |
| 22/07/2011 | CAD/ R On 19 September 2011  | 7.80   | C            | Foreign Exchange Future | 0.01100   | 0.01700                         | 0             |
| 22/07/2011 | CAD/ R On 19 September 2011  | 7.75   | C            | Foreign Exchange Future | 0.01400   | 0.02100                         | 0             |
| 22/07/2011 | CAD/ R On 19 September 2011  | 7.85   | C            | Foreign Exchange Future | 0.00900   | 0.01400                         | 0             |
| 22/07/2011 | CAD/ R On 19 September 2011  | 7.55   | C            | Foreign Exchange Future | 0.03200   | 0.04500                         | 0             |
| 22/07/2011 | CAD/ R On 19 September 2011  | 6.60   | C            | Foreign Exchange Future | 0.59800   | 0.66100                         | 0             |
| 22/07/2011 | CAD/ R On 19 September 2011  | 7.95   | C            | Foreign Exchange Future | 0.00600   | 0.00900                         | 0             |
| 22/07/2011 | CAD/ R On 19 September 2011  | 6.90   | C            | Foreign Exchange Future | 0.32800   | 0.38500                         | 0             |
| 22/07/2011 | CAD/ R On 19 September 2011  | 6.90   | P            | Foreign Exchange Future | 0.03800   | 0.03000                         | 0             |
| 22/07/2011 | CAD/ R On 19 September 2011  | 7.95   | P            | Foreign Exchange Future | 0.76600   | 0.70400                         | 0             |
| 22/07/2011 | CAD/ R On 19 September 2011  | 6.60   | P            | Foreign Exchange Future | 0.00800   | 0.00600                         | 0             |
| 22/07/2011 | CAD/ R On 19 September 2011  | 7.55   | P            | Foreign Exchange Future | 0.39200   | 0.34000                         | 0             |

| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/07/2011 | CAD/ R On 19 September 2011        | 7.85   | P            | Foreign Exchange Future | 0.66900   | 0.60900                         | 0             |
| 22/07/2011 | CAD/ R On 19 September 2011        | 7.75   | P            | Foreign Exchange Future | 0.57400   | 0.51600                         | 0             |
| 22/07/2011 | CAD/ R On 19 September 2011        | 7.80   | P            | Foreign Exchange Future | 0.62100   | 0.56200                         | 0             |
| 22/07/2011 | CAD/ R On 19 September 2011        | 7.20   | P            | Foreign Exchange Future | 0.13300   | 0.10800                         | 0             |
| 22/07/2011 | CAD/ R On 19 September 2011        | 7.30   | P            | Foreign Exchange Future | 0.19500   | 0.15900                         | 0             |
| 22/07/2011 | CAD/ R On 19 September 2011        | 7.25   | P            | Foreign Exchange Future | 0.16200   | 0.13000                         | 0             |
| 22/07/2011 | CAD/ R On 19 December 2011         |        |              | Foreign Exchange Future | 7.26980   | 7.33580                         | 0             |
| 22/07/2011 | CAD/ R On 19 December 2011         | 7.25   | C            | Foreign Exchange Future | 0.22900   | 0.27200                         | 0             |
| 22/07/2011 | CAD/ R On 19 December 2011         | 7.30   | C            | Foreign Exchange Future | 0.20800   | 0.24500                         | 0             |
| 22/07/2011 | CAD/ R On 19 December 2011         | 7.20   | C            | Foreign Exchange Future | 0.25600   | 0.30000                         | 0             |
| 22/07/2011 | CAD/ R On 19 December 2011         | 7.65   | C            | Foreign Exchange Future | 0.10500   | 0.12400                         | 0             |
| 22/07/2011 | CAD/ R On 19 December 2011         | 6.80   | C            | Foreign Exchange Future | 0.53000   | 0.58700                         | 0             |
| 22/07/2011 | CAD/ R On 19 December 2011         | 7.60   | C            | Foreign Exchange Future | 0.11500   | 0.13600                         | 0             |
| 22/07/2011 | CAD/ R On 19 December 2011         | 6.85   | C            | Foreign Exchange Future | 0.49100   | 0.54600                         | 0             |
| 22/07/2011 | CAD/ R On 19 December 2011         | 7.40   | C            | Foreign Exchange Future | 0.17100   | 0.20000                         | 0             |
| 22/07/2011 | CAD/ R On 19 December 2011         | 6.90   | C            | Foreign Exchange Future | 0.45200   | 0.50700                         | 0             |
| 22/07/2011 | CAD/ R On 19 December 2011         | 7.45   | C            | Foreign Exchange Future | 0.15500   | 0.18200                         | 0             |
| 22/07/2011 | CAD/ R On 19 December 2011         | 7.45   | P            | Foreign Exchange Future | 0.33500   | 0.29600                         | 0             |
| 22/07/2011 | CAD/ R On 19 December 2011         | 6.90   | P            | Foreign Exchange Future | 0.08200   | 0.07100                         | 0             |
| 22/07/2011 | CAD/ R On 19 December 2011         | 7.40   | P            | Foreign Exchange Future | 0.30100   | 0.26400                         | 0             |
| 22/07/2011 | CAD/ R On 19 December 2011         | 6.85   | P            | Foreign Exchange Future | 0.07100   | 0.06000                         | 0             |
| 22/07/2011 | CAD/ R On 19 December 2011         | 7.60   | P            | Foreign Exchange Future | 0.44500   | 0.40000                         | 0             |
| 22/07/2011 | CAD/ R On 19 December 2011         | 6.80   | P            | Foreign Exchange Future | 0.06000   | 0.05100                         | 0             |
| 22/07/2011 | CAD/ R On 19 December 2011         | 7.65   | P            | Foreign Exchange Future | 0.48500   | 0.43800                         | 0             |
| 22/07/2011 | CAD/ R On 19 December 2011         | 7.20   | P            | Foreign Exchange Future | 0.18600   | 0.16400                         | 0             |
| 22/07/2011 | CAD/ R On 19 December 2011         | 7.30   | P            | Foreign Exchange Future | 0.23800   | 0.20900                         | 0             |
| 22/07/2011 | CAD/ R On 19 December 2011         | 7.25   | P            | Foreign Exchange Future | 0.20900   | 0.18600                         | 0             |
| 22/07/2011 | CF CANDO CAAD On 19 September 2011 |        |              | Can-Do Future           | 0.03730   | 0.03550                         | 22,388        |
| 22/07/2011 | CF CANDO CAAE On 19 September 2011 |        |              | Can-Do Future           | 0.10560   | 0.11150                         | 21,898        |
| 22/07/2011 | CHF / R On 19 September 2011       |        |              | Foreign Exchange Future | 8.38330   | 8.38680                         | 932           |
| 22/07/2011 | CHF / R On 19 September 2011       | 7.65   | C            | Foreign Exchange Future | 0.75100   | 0.75400                         | 0             |
| 22/07/2011 | CHF / R On 19 September 2011       | 7.70   | C            | Foreign Exchange Future | 0.70500   | 0.70800                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 22/07/2011 | CHF / R On 19 September 2011 | 7.60   | C            | Foreign Exchange Future | 0.79700   | 0.80000                         | 0             |
| 22/07/2011 | CHF / R On 19 September 2011 | 8.40   | C            | Foreign Exchange Future | 0.19800   | 0.19500                         | 0             |
| 22/07/2011 | CHF / R On 19 September 2011 | 9.05   | C            | Foreign Exchange Future | 0.04300   | 0.04100                         | 0             |
| 22/07/2011 | CHF / R On 19 September 2011 | 9.25   | C            | Foreign Exchange Future | 0.02700   | 0.02500                         | 0             |
| 22/07/2011 | CHF / R On 19 September 2011 | 9.00   | C            | Foreign Exchange Future | 0.04900   | 0.04700                         | 0             |
| 22/07/2011 | CHF / R On 19 September 2011 | 7.80   | C            | Foreign Exchange Future | 0.61600   | 0.61800                         | 0             |
| 22/07/2011 | CHF / R On 19 September 2011 | 8.95   | C            | Foreign Exchange Future | 0.05500   | 0.05300                         | 0             |
| 22/07/2011 | CHF / R On 19 September 2011 | 8.80   | C            | Foreign Exchange Future | 0.07900   | 0.07700                         | 0             |
| 22/07/2011 | CHF / R On 19 September 2011 | 8.85   | C            | Foreign Exchange Future | 0.07000   | 0.06800                         | 0             |
| 22/07/2011 | CHF / R On 19 September 2011 | 9.10   | C            | Foreign Exchange Future | 0.03800   | 0.03700                         | 0             |
| 22/07/2011 | CHF / R On 19 September 2011 | 7.85   | C            | Foreign Exchange Future | 0.57300   | 0.57500                         | 0             |
| 22/07/2011 | CHF / R On 19 September 2011 | 7.85   | P            | Foreign Exchange Future | 0.04000   | 0.03800                         | 0             |
| 22/07/2011 | CHF / R On 19 September 2011 | 9.10   | P            | Foreign Exchange Future | 0.75500   | 0.75000                         | 0             |
| 22/07/2011 | CHF / R On 19 September 2011 | 8.85   | P            | Foreign Exchange Future | 0.53700   | 0.53100                         | 0             |
| 22/07/2011 | CHF / R On 19 September 2011 | 8.80   | P            | Foreign Exchange Future | 0.49600   | 0.49000                         | 0             |
| 22/07/2011 | CHF / R On 19 September 2011 | 8.95   | P            | Foreign Exchange Future | 0.62200   | 0.61600                         | 0             |
| 22/07/2011 | CHF / R On 19 September 2011 | 7.80   | P            | Foreign Exchange Future | 0.03300   | 0.03100                         | 0             |
| 22/07/2011 | CHF / R On 19 September 2011 | 9.00   | P            | Foreign Exchange Future | 0.66600   | 0.66000                         | 0             |
| 22/07/2011 | CHF / R On 19 September 2011 | 9.25   | P            | Foreign Exchange Future | 0.89400   | 0.88800                         | 0             |
| 22/07/2011 | CHF / R On 19 September 2011 | 9.05   | P            | Foreign Exchange Future | 0.71000   | 0.70400                         | 0             |
| 22/07/2011 | CHF / R On 19 September 2011 | 8.40   | P            | Foreign Exchange Future | 0.21500   | 0.20800                         | 0             |
| 22/07/2011 | CHF / R On 19 September 2011 | 7.60   | P            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 22/07/2011 | CHF / R On 19 September 2011 | 7.70   | P            | Foreign Exchange Future | 0.02200   | 0.02100                         | 0             |
| 22/07/2011 | CHF / R On 19 September 2011 | 7.65   | P            | Foreign Exchange Future | 0.01800   | 0.01700                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011  |        |              | Foreign Exchange Future | 8.50140   | 8.50570                         | 50            |
| 22/07/2011 | CHF / R On 19 December 2011  | 8.30   | C            | Foreign Exchange Future | 0.43600   | 0.43800                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011  | 8.35   | C            | Foreign Exchange Future | 0.41000   | 0.41100                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011  | 8.25   | C            | Foreign Exchange Future | 0.46400   | 0.46600                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011  | 8.50   | C            | Foreign Exchange Future | 0.33800   | 0.33900                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011  | 8.15   | C            | Foreign Exchange Future | 0.52300   | 0.52600                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011  | 7.90   | C            | Foreign Exchange Future | 0.69400   | 0.69700                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011  | 8.55   | C            | Foreign Exchange Future | 0.31800   | 0.31900                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011  | 8.90   | C            | Foreign Exchange Future | 0.20700   | 0.20700                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011  | 9.40   | C            | Foreign Exchange Future | 0.11400   | 0.11400                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 22/07/2011 | CHF / R On 19 December 2011 | 9.15   | C            | Foreign Exchange Future | 0.15300      | 0.15300                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 8.45   | C            | Foreign Exchange Future | 0.36100      | 0.36200                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 8.00   | C            | Foreign Exchange Future | 0.62200      | 0.62500                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 7.75   | C            | Foreign Exchange Future | 0.81100      | 0.81500                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 8.80   | C            | Foreign Exchange Future | 0.23400      | 0.23400                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 7.65   | C            | Foreign Exchange Future | 0.89400      | 0.89800                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 8.70   | C            | Foreign Exchange Future | 0.26500      | 0.26500                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 8.95   | C            | Foreign Exchange Future | 0.19500      | 0.19500                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 8.60   | C            | Foreign Exchange Future | 0.29900      | 0.30000                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 9.45   | C            | Foreign Exchange Future | 0.10800      | 0.10700                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 9.20   | C            | Foreign Exchange Future | 0.14400      | 0.14400                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 9.20   | P            | Foreign Exchange Future | 0.84300      | 0.83800                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 9.45   | P            | Foreign Exchange Future | 1.05700      | 1.05100                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 8.60   | P            | Foreign Exchange Future | 0.39800      | 0.39400                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 8.95   | P            | Foreign Exchange Future | 0.64400      | 0.63900                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 8.70   | P            | Foreign Exchange Future | 0.46400      | 0.45900                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 7.65   | P            | Foreign Exchange Future | 0.04300      | 0.04200                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 8.80   | P            | Foreign Exchange Future | 0.53300      | 0.52800                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 7.75   | P            | Foreign Exchange Future | 0.06000      | 0.05900                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.12100      | 0.11900                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 8.45   | P            | Foreign Exchange Future | 0.31000      | 0.30600                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 9.15   | P            | Foreign Exchange Future | 0.80200      | 0.79700                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 1.01300      | 1.00800                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 8.90   | P            | Foreign Exchange Future | 0.60600      | 0.60100                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 8.55   | P            | Foreign Exchange Future | 0.36700      | 0.36300                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.09300      | 0.09100                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.17200      | 0.17000                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.33700      | 0.33300                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.21300      | 0.21000                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.25900      | 0.25500                         | 0             |
| 22/07/2011 | CHF / R On 19 December 2011 | 8.30   | P            | Foreign Exchange Future | 0.23500      | 0.23200                         | 0             |
| 22/07/2011 | RAIN On 19 September 2011   |        |              | Foreign Exchange Future | 13,981.78000 | 14,019.44000                    | 0             |

| Date                        | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest     |
|-----------------------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|-------------------|
| 22/07/2011                  | YUAN/R On 19 September 2011 |        |              | Foreign Exchange Future | 1.06090   | 1.06250                         | 0                 |
| 22/07/2011                  | YUAN/R On 19 September 2011 | 1.10   | C            | Foreign Exchange Future | 0.01180   | 0.01280                         | 0                 |
| 22/07/2011                  | YUAN/R On 19 September 2011 | 1.15   | C            | Foreign Exchange Future | 0.00450   | 0.00510                         | 0                 |
| 22/07/2011                  | YUAN/R On 19 September 2011 | 1.05   | C            | Foreign Exchange Future | 0.02950   | 0.03100                         | 0                 |
| 22/07/2011                  | YUAN/R On 19 September 2011 | 1.05   | P            | Foreign Exchange Future | 0.01860   | 0.01850                         | 0                 |
| 22/07/2011                  | YUAN/R On 19 September 2011 | 1.15   | P            | Foreign Exchange Future | 0.09360   | 0.09260                         | 0                 |
| 22/07/2011                  | YUAN/R On 19 September 2011 | 1.10   | P            | Foreign Exchange Future | 0.05090   | 0.05030                         | 0                 |
| 22/07/2011                  | YUAN/R On 19 December 2011  |        |              | Foreign Exchange Future | 1.07690   | 1.07820                         | 0                 |
| 22/07/2011                  | YUAN/R On 19 December 2011  | 1.10   | C            | Foreign Exchange Future | 0.03260   | 0.03370                         | 0                 |
| 22/07/2011                  | YUAN/R On 19 December 2011  | 1.05   | C            | Foreign Exchange Future | 0.05420   | 0.05540                         | 0                 |
| 22/07/2011                  | YUAN/R On 19 December 2011  | 1.15   | C            | Foreign Exchange Future | 0.01970   | 0.02060                         | 0                 |
| 22/07/2011                  | YUAN/R On 19 December 2011  | 1.15   | P            | Foreign Exchange Future | 0.09280   | 0.09240                         | 0                 |
| 22/07/2011                  | YUAN/R On 19 December 2011  | 1.05   | P            | Foreign Exchange Future | 0.02730   | 0.02720                         | 0                 |
| 22/07/2011                  | YUAN/R On 19 December 2011  | 1.10   | P            | Foreign Exchange Future | 0.05570   | 0.05550                         | 0                 |
| <b>Future Open Interest</b> |                             |        |              |                         |           |                                 | <b>573,298.00</b> |
| <b>Option Open Interest</b> |                             |        |              |                         |           |                                 | <b>222,499.00</b> |
| <b>Grand Total</b>          |                             |        |              |                         |           |                                 | <b>795,797.00</b> |